

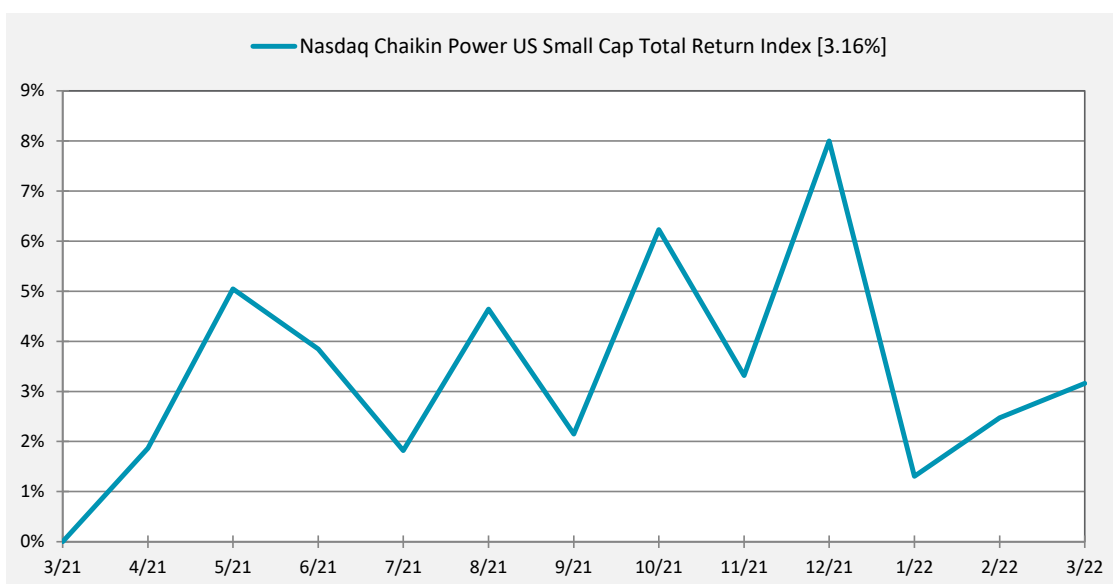


Nasdaq Chaikin Power US Small Cap Index

The Nasdaq Chaikin Power Indexes are rules-based, quantitatively enabled indexes designed to augment existing Index benchmarks based on the Chaikin Investment Strategy implemented through the Chaikin Power Gauge. Each Nasdaq Chaikin Power Index involves the Chaikin Power Gauge overlay on a Nasdaq Index including the US Small Cap.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 477
Currency: USD
History: 04/01/2014
YTD Return: -4.48%

INDEX TICKERS

Price Return: NQUSCHK
Total Return: NQUSCHK
Net Total Return: N/A

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
DDS	DILLARD'S INC	0.60%
KZR	KEZAR LIFE SCIEN. CM	0.58%
LQDA	LIQUIDIA CORP CMN	0.56%
NEX	NEXTIER OILFIELD	0.52%
NEXT	NEXTDECADE CORP CMN	0.52%
CRK	COMSTOCK RES	0.49%
GNK	GENCO SHIPPING	0.49%
TELL	TELLURIAN INC CMN	0.47%
AMRK	A-MARK PRECIOUS META	0.46%
MCB	METROPOLITAN BANK HO	0.42%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	10.25%	48
Telecommunications	2.08%	12
Health Care	11.22%	66
Financials	26.65%	125
Real Estate	2.64%	11
Consumer Discretionary	11.10%	60
Consumer Staples	3.43%	15
Industrials	19.91%	90
Basic Materials	4.27%	21
Energy	5.81%	18
Utilities	2.64%	11

All Information as of 03/31/2022.

PERFORMANCE(TR Version)

ANNUAL

1 Year	3.16%
2 Year	102.46%
3 Year	-29.18%
4 Year	-7.80%
5 Year	9.47%
6 Year	35.10%
7 Year	-3.27%
8 Year	11.93%
9 Year	34.16%
10 Year	24.33%

CUMULATIVE

1 Year	3.16%
2 Year	108.86%
3 Year	47.91%
4 Year	36.37%
5 Year	49.29%
6 Year	101.69%
7 Year	95.09%
8 Year	118.36%
9 Year	192.95%
10 Year	264.23%

CUMULATIVE ANNUALIZED

1 Year	3.16%
2 Year	44.52%
3 Year	13.94%
4 Year	8.06%
5 Year	8.34%
6 Year	12.40%
7 Year	10.02%
8 Year	10.25%
9 Year	12.69%
10 Year	13.80%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	19.32%
2 Year	34.86%
3 Year	36.58%
4 Year	17.63%
5 Year	14.99%
6 Year	17.91%
7 Year	18.28%
8 Year	16.73%
9 Year	17.50%
10 Year	18.00%

CUMULATIVE

1 Year	19.32%
2 Year	28.23%
3 Year	31.31%
4 Year	28.53%
5 Year	26.39%
6 Year	25.17%
7 Year	24.30%
8 Year	23.49%
9 Year	22.90%
10 Year	22.46%

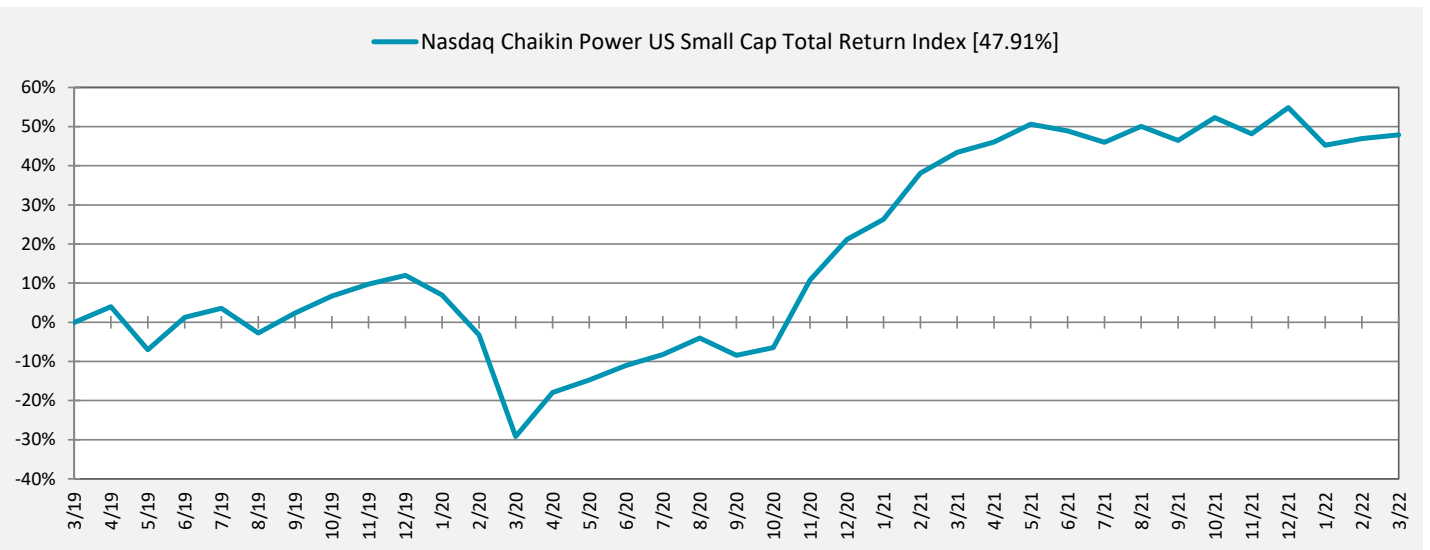
PERFORMANCE(TR Version)

CALENDER YEAR

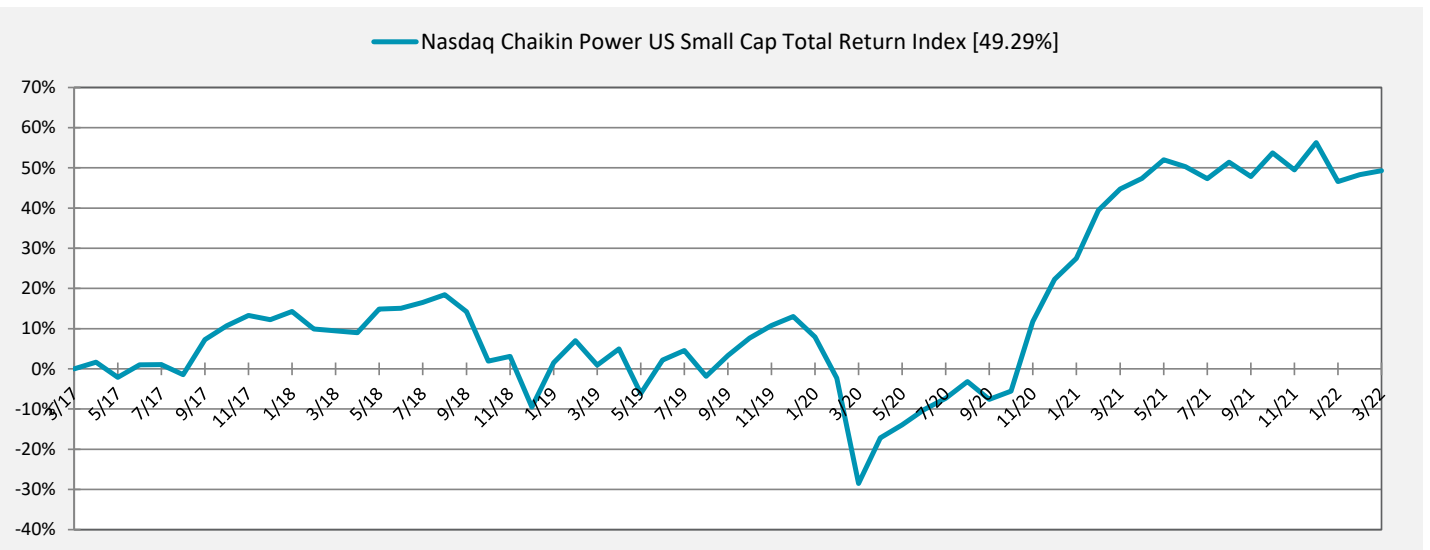
2022	-4.48%
2021	27.81%
2020	8.20%
2019	24.85%
2018	-19.36%
2017	13.25%
2016	35.37%
2015	-0.84%
2014	7.62%
2013	53.77%

All Information as of 03/31/2022.

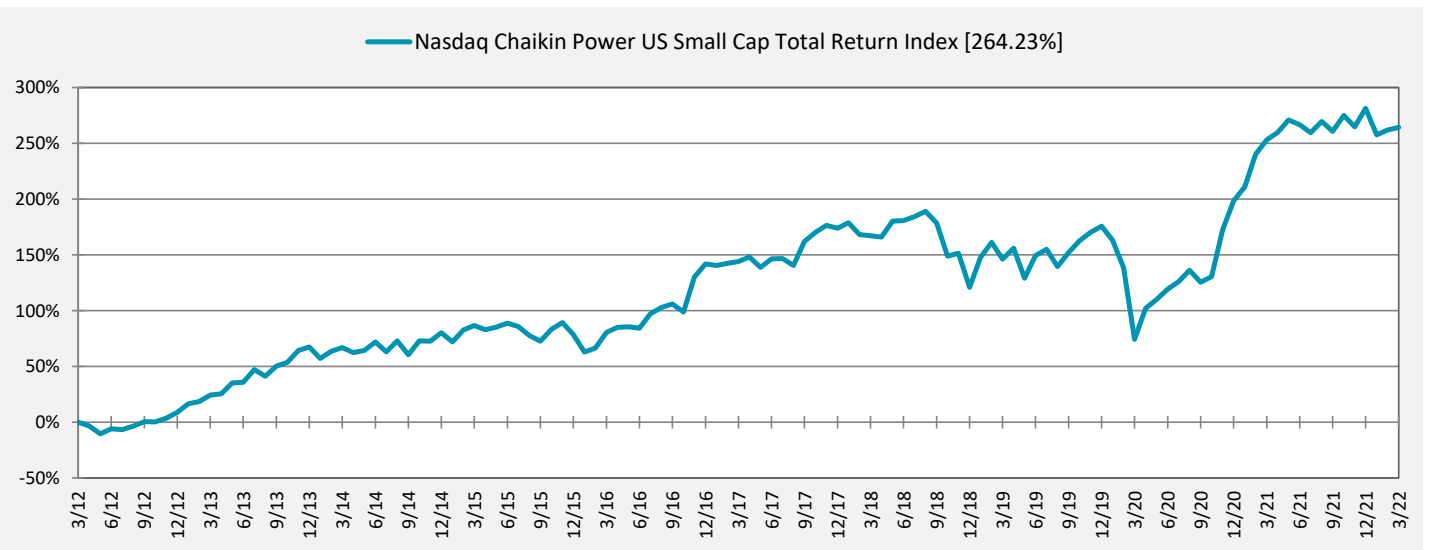
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/31/2022.

MONTHLY PERFORMANCE(TR Version)

Mar 2022	0.67%	Nov 2018	1.13%	Jul 2015	-1.60%
Feb 2022	1.15%	Oct 2018	-10.75%	Jun 2015	1.92%
Jan 2022	-6.20%	Sep 2018	-3.56%	May 2015	1.34%
Dec 2021	4.53%	Aug 2018	1.64%	Apr 2015	-2.12%
Nov 2021	-2.74%	Jul 2018	1.24%	Mar 2015	2.25%
Oct 2021	4.00%	Jun 2018	0.17%	Feb 2015	6.28%
Sep 2021	-2.39%	May 2018	5.43%	Jan 2015	-4.64%
Aug 2021	2.78%	Apr 2018	-0.45%	Dec 2014	4.31%
Jul 2021	-1.96%	Mar 2018	-0.40%	Nov 2014	-0.07%
Jun 2021	-1.14%	Feb 2018	-3.83%	Oct 2014	7.66%
May 2021	3.12%	Jan 2018	1.81%	Sep 2014	-7.15%
Apr 2021	1.87%	Dec 2017	-0.93%	Aug 2014	6.06%
Mar 2021	3.79%	Nov 2017	2.33%	Jul 2014	-5.18%
Feb 2021	9.37%	Oct 2017	3.19%	Jun 2014	4.67%
Jan 2021	4.25%	Sep 2017	8.88%	May 2014	1.14%
Dec 2020	9.41%	Aug 2017	-2.51%	Apr 2014	-2.63%
Nov 2020	18.37%	Jul 2017	0.06%	Mar 2014	2.04%
Oct 2020	2.17%	Jun 2017	3.18%	Feb 2014	4.03%
Sep 2020	-4.57%	May 2017	-3.70%	Jan 2014	-6.14%
Aug 2020	4.53%	Apr 2017	1.67%	Dec 2013	1.88%
Jul 2020	3.13%	Mar 2017	0.64%	Nov 2013	6.92%
Jun 2020	4.38%	Feb 2017	0.83%	Oct 2013	2.30%
May 2020	3.92%	Jan 2017	-0.57%	Sep 2013	6.42%
Apr 2020	15.86%	Dec 2016	5.09%	Aug 2013	-4.09%
Mar 2020	-26.84%	Nov 2016	15.80%	Jul 2013	8.39%
Feb 2020	-9.49%	Oct 2016	-3.49%	Jun 2013	0.38%
Jan 2020	-4.49%	Sep 2016	1.49%	May 2013	7.92%
Dec 2019	2.01%	Aug 2016	2.91%	Apr 2013	0.82%
Nov 2019	2.90%	Jul 2016	7.05%	Mar 2013	4.81%
Oct 2019	4.23%	Jun 2016	-0.73%	Feb 2013	1.84%
Sep 2019	5.27%	May 2016	0.35%	Jan 2013	7.00%
Aug 2019	-6.14%	Apr 2016	2.38%	Dec 2012	5.10%
Jul 2019	2.32%	Mar 2016	8.50%	Nov 2012	3.29%
Jun 2019	8.85%	Feb 2016	2.20%	Oct 2012	-0.09%
May 2019	-10.55%	Jan 2016	-8.84%	Sep 2012	4.19%
Apr 2019	3.97%	Dec 2015	-5.60%	Aug 2012	3.12%
Mar 2019	-5.69%	Nov 2015	3.23%	Jul 2012	-0.55%
Feb 2019	5.40%	Oct 2015	6.24%	Jun 2012	4.85%
Jan 2019	12.18%	Sep 2015	-2.80%	May 2012	-7.22%
Dec 2018	-12.19%	Aug 2015	-4.40%	Apr 2012	-3.43%

QUARTERLY PERFORMANCE(TR Version)

Q1 2022	-4.48%
Q4 2021	5.73%
Q3 2021	-1.64%
Q2 2021	3.85%
Q1 2021	18.34%
Q4 2020	32.33%
Q3 2020	2.87%
Q2 2020	25.68%
Q1 2020	-36.75%
Q4 2019	9.40%
Q3 2019	1.10%
Q2 2019	1.24%
Q1 2019	11.50%
Q4 2018	-20.75%
Q3 2018	-0.76%
Q2 2018	5.13%
Q1 2018	-2.48%
Q4 2017	4.61%
Q3 2017	6.22%
Q2 2017	1.02%
Q1 2017	0.88%
Q4 2016	17.45%
Q3 2016	11.80%
Q2 2016	1.98%
Q1 2016	1.09%
Q4 2015	3.53%
Q3 2015	-8.57%
Q2 2015	1.09%
Q1 2015	3.63%
Q4 2014	12.23%
Q3 2014	-6.64%
Q2 2014	3.08%
Q1 2014	-0.36%
Q4 2013	11.44%
Q3 2013	10.62%
Q2 2013	9.22%
Q1 2013	14.20%
Q4 2012	8.46%
Q3 2012	6.84%
Q2 2012	-6.06%

All Information as of 03/31/2022.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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