

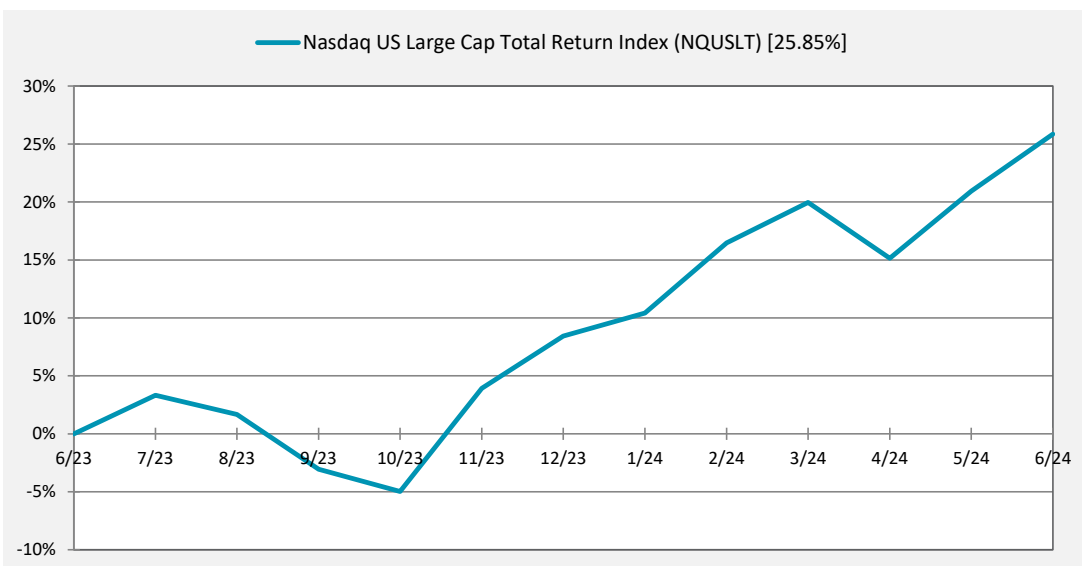


Nasdaq US Large Cap Total Return Index

The Nasdaq US Large Cap Index is a float adjusted market capitalization-weighted index designed to track the performance of securities in Nasdaq US Benchmark Index that comprise the Large-cap segment of companies

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 342
Currency:
History: 05/16/2011
YTD Return: 16.07%

INDEX TICKERS

Price Return: NQUSL
Total Return: NQUSLT
Net Total Return: NQUSLN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MSFT	MICROSOFT CORP	7.76%
AAPL	APPLE INC.	7.17%
NVDA	NVIDIA CORPORATION	7.10%
AMZN	AMAZON.COM INC	4.28%
GOOGL	ALPHABET CL A CMN	2.50%
META	META PLATFORMS INC.	2.43%
GOOG	ALPHABET CL C CAP	2.24%
LLY	LILLY ELI CO	1.69%
AVGO	BROADCOM INC.	1.55%
JPM	JP MORGAN CHASE CO	1.36%

All Information as of 06/28/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	40.03%	53
Telecommunications	2.10%	8
Health Care	11.13%	41
Financials	9.83%	46
Real Estate	1.68%	17
Consumer Discretionary	13.81%	47
Consumer Staples	4.34%	25
Industrials	10.40%	63
Basic Materials	1.23%	8
Energy	3.57%	17
Utilities	1.89%	17

PERFORMANCE(TR Version)

ANNUAL

1 Year	25.85%
2 Year	20.01%
3 Year	-12.81%
4 Year	41.46%
5 Year	9.41%
6 Year	10.66%
7 Year	14.40%
8 Year	18.07%
9 Year	3.59%
10 Year	7.20%

CUMULATIVE

1 Year	25.85%
2 Year	51.04%
3 Year	31.68%
4 Year	86.29%
5 Year	103.81%
6 Year	125.54%
7 Year	158.02%
8 Year	204.66%
9 Year	215.61%
10 Year	238.33%

CUMULATIVE ANNUALIZED

1 Year	25.85%
2 Year	22.90%
3 Year	9.61%
4 Year	16.83%
5 Year	15.30%
6 Year	14.52%
7 Year	14.50%
8 Year	14.94%
9 Year	13.62%
10 Year	12.96%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	11.19%
2 Year	19.33%
3 Year	20.07%
4 Year	15.26%
5 Year	33.26%
6 Year	15.62%
7 Year	12.54%
8 Year	8.11%
9 Year	17.16%
10 Year	12.13%

CUMULATIVE

1 Year	11.19%
2 Year	15.79%
3 Year	17.35%
4 Year	16.86%
5 Year	21.11%
6 Year	20.32%
7 Year	19.42%
8 Year	18.41%
9 Year	18.27%
10 Year	17.76%

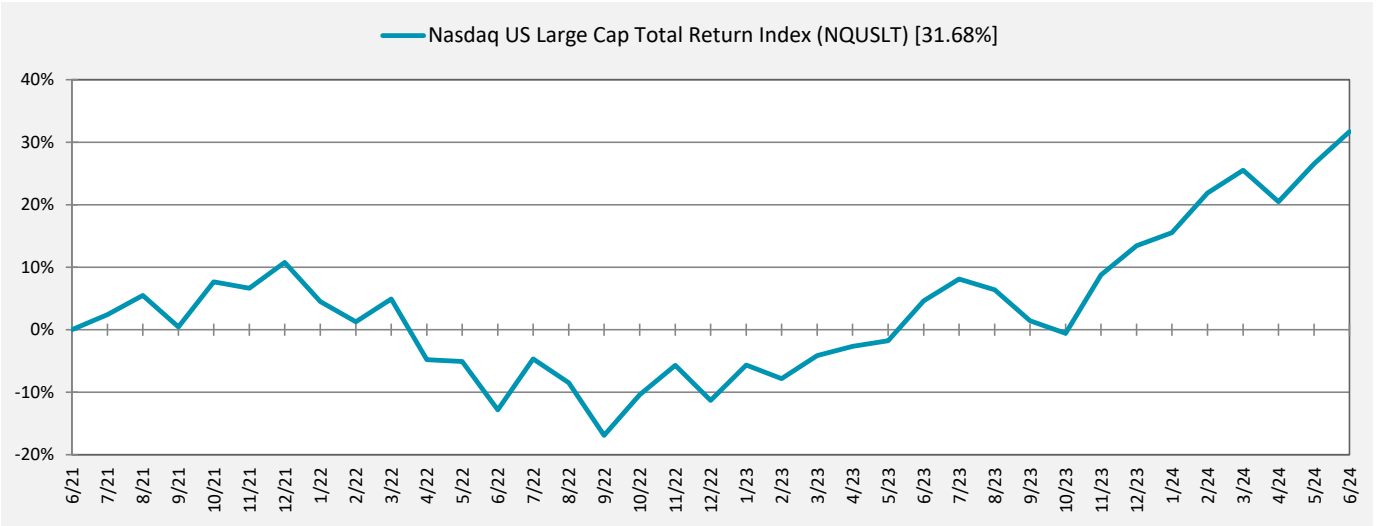
PERFORMANCE(TR Version)

CALENDER YEAR

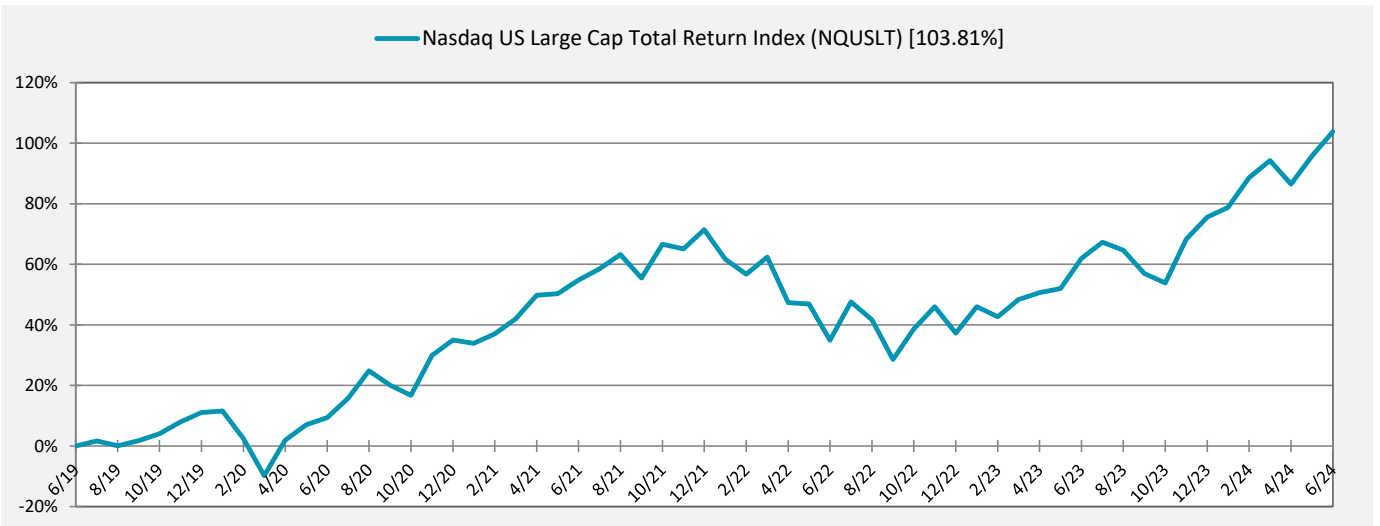
2024	16.07%
2023	27.94%
2022	-19.94%
2021	26.97%
2020	21.53%
2019	31.94%
2018	-4.44%
2017	22.14%
2016	11.67%
2015	1.23%

All Information as of 06/28/2024.

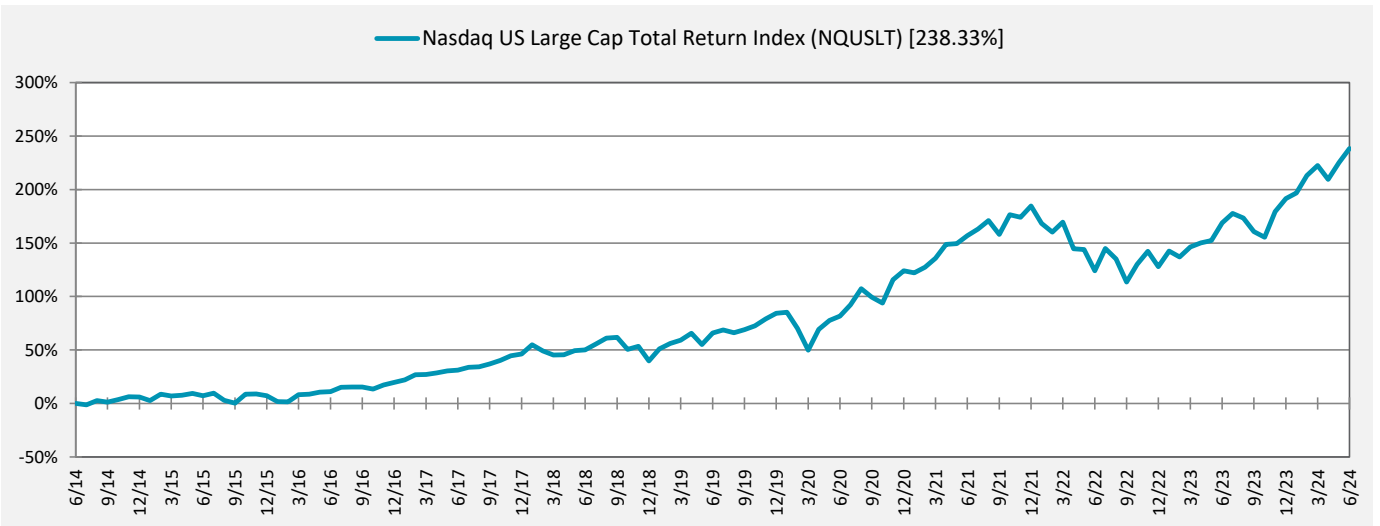
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/28/2024.

MONTHLY PERFORMANCE(TR Version)

Jun 2024	4.08%
May 2024	5.03%
Apr 2024	-4.02%
Mar 2024	3.00%
Feb 2024	5.47%
Jan 2024	1.84%
Dec 2023	4.32%
Nov 2023	9.38%
Oct 2023	-1.97%
Sep 2023	-4.66%
Aug 2023	-1.59%
Jul 2023	3.32%
Jun 2023	6.52%
May 2023	0.94%
Apr 2023	1.53%
Mar 2023	3.97%
Feb 2023	-2.28%
Jan 2023	6.39%
Dec 2022	-5.98%
Nov 2022	5.29%
Oct 2022	7.80%
Sep 2022	-9.20%
Aug 2022	-4.01%
Jul 2022	9.35%
Jun 2022	-8.14%
May 2022	-0.31%
Apr 2022	-9.25%
Mar 2022	3.62%
Feb 2022	-3.10%
Jan 2022	-5.66%
Dec 2021	3.86%
Nov 2021	-0.92%
Oct 2021	7.15%
Sep 2021	-4.76%
Aug 2021	2.99%
Jul 2021	2.41%
Jun 2021	2.96%
May 2021	0.36%
Apr 2021	5.46%
Mar 2021	3.66%

Feb 2021	2.33%
Jan 2021	-0.84%
Dec 2020	3.95%
Nov 2020	11.25%
Oct 2020	-2.82%
Sep 2020	-3.76%
Aug 2020	7.83%
Jul 2020	5.81%
Jun 2020	2.22%
May 2020	4.99%
Apr 2020	13.02%
Mar 2020	-11.96%
Feb 2020	-8.16%
Jan 2020	0.42%
Dec 2019	2.96%
Nov 2019	3.72%
Oct 2019	2.19%
Sep 2019	1.71%
Aug 2019	-1.54%
Jul 2019	1.65%
Jun 2019	6.99%
May 2019	-6.33%
Apr 2019	4.12%
Mar 2019	2.00%
Feb 2019	3.25%
Jan 2019	8.07%
Dec 2018	-8.97%
Nov 2018	1.93%
Oct 2018	-6.91%
Sep 2018	0.48%
Aug 2018	3.44%
Jul 2018	3.79%
Jun 2018	0.48%
May 2018	2.52%
Apr 2018	0.29%
Mar 2018	-2.71%
Feb 2018	-3.61%
Jan 2018	5.86%
Dec 2017	1.22%
Nov 2017	3.02%

Oct 2017	2.44%
Sep 2017	1.98%
Aug 2017	0.36%
Jul 2017	2.03%
Jun 2017	0.57%
May 2017	1.52%
Apr 2017	1.12%
Mar 2017	0.04%
Feb 2017	4.04%
Jan 2017	1.90%
Dec 2016	2.05%
Nov 2016	3.53%
Oct 2016	-1.78%
Sep 2016	0.11%
Aug 2016	0.17%
Jul 2016	3.62%
Jun 2016	0.40%
May 2016	1.77%
Apr 2016	0.40%
Mar 2016	6.77%
Feb 2016	-0.33%
Jan 2016	-5.14%
Dec 2015	-1.57%
Nov 2015	0.27%
Oct 2015	8.40%
Sep 2015	-2.52%
Aug 2015	-6.14%
Jul 2015	2.19%
Jun 2015	-1.90%
May 2015	1.34%
Apr 2015	0.88%
Mar 2015	-1.63%
Feb 2015	5.75%
Jan 2015	-3.00%
Dec 2014	-0.39%
Nov 2014	2.65%
Oct 2014	2.25%
Sep 2014	-1.33%
Aug 2014	4.01%
Jul 2014	-1.27%

QUARTERLY PERFORMANCE(TR Version)

Q2 2024	4.92%
Q1 2024	10.63%
Q4 2023	11.85%
Q3 2023	-3.06%
Q2 2023	9.16%
Q1 2023	8.10%
Q4 2022	6.71%
Q3 2022	-4.69%
Q2 2022	-16.90%
Q1 2022	-5.28%
Q4 2021	10.26%
Q3 2021	0.45%
Q2 2021	8.97%
Q1 2021	5.19%
Q4 2020	12.38%
Q3 2020	9.81%
Q2 2020	21.30%
Q1 2020	-18.81%
Q4 2019	9.13%
Q3 2019	1.80%
Q2 2019	4.35%
Q1 2019	13.82%
Q4 2018	-13.63%
Q3 2018	7.87%
Q2 2018	3.32%
Q1 2018	-0.73%
Q4 2017	6.82%
Q3 2017	4.42%
Q2 2017	3.24%
Q1 2017	6.07%
Q4 2016	3.77%
Q3 2016	3.91%
Q2 2016	2.59%
Q1 2016	0.95%
Q4 2015	6.99%
Q3 2015	-6.50%
Q2 2015	0.29%
Q1 2015	0.90%
Q4 2014	4.55%
Q3 2014	1.33%

All Information as of 06/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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