

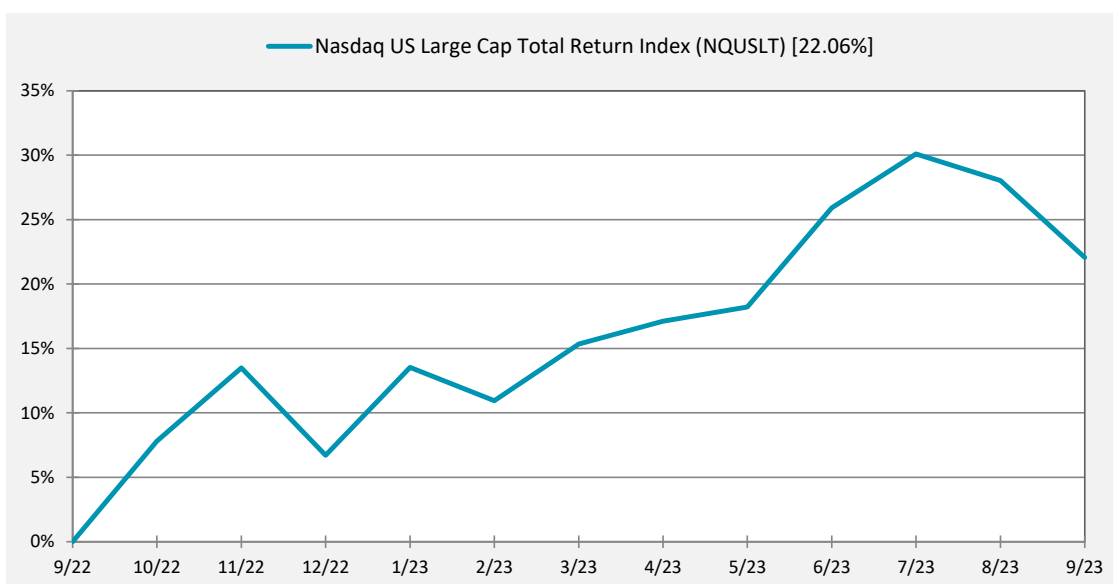


Nasdaq US Large Cap Total Return Index

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: 363
Currency:
History: 05/16/2011
YTD Return: 14.38%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
AAPL	APPLE INC.	7.47%
MSFT	MICROSOFT CORP	6.96%
AMZN	AMAZON.COM INC	3.50%
NVDA	NVIDIA CORPORATION	3.03%
GOOGL	ALPHABET CL A CMN	2.30%
TSLA	TESLA INC.	2.05%
GOOG	ALPHABET CL C CAP	1.98%
META	META PLATFORMS INC.	1.88%
XOM	EXXON MOBIL CP	1.40%
UNH	UNITEDHEALTH GROUP	1.39%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	33.32%	53
Telecommunications	2.50%	8
Health Care	12.73%	44
Financials	9.68%	42
Real Estate	1.99%	19
Consumer Discretionary	14.25%	49
Consumer Staples	5.28%	29
Industrials	11.54%	64
Basic Materials	1.54%	11
Energy	4.87%	22
Utilities	2.29%	22

All Information as of 09/29/2023.

PERFORMANCE(TR Version)

ANNUAL

1 Year	22.06%
2 Year	-17.28%
3 Year	29.42%
4 Year	18.01%
5 Year	4.43%
6 Year	18.19%
7 Year	18.65%
8 Year	15.13%
9 Year	-1.08%
10 Year	19.74%

CUMULATIVE

1 Year	22.06%
2 Year	0.97%
3 Year	30.67%
4 Year	54.20%
5 Year	61.04%
6 Year	90.32%
7 Year	125.82%
8 Year	159.99%
9 Year	157.18%
10 Year	207.96%

CUMULATIVE ANNUALIZED

1 Year	22.06%
2 Year	0.48%
3 Year	9.33%
4 Year	11.44%
5 Year	10.00%
6 Year	11.32%
7 Year	12.34%
8 Year	12.69%
9 Year	11.07%
10 Year	11.90%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	16.97%
2 Year	22.10%
3 Year	13.70%
4 Year	33.57%
5 Year	16.88%
6 Year	12.60%
7 Year	7.41%
8 Year	14.38%
9 Year	15.36%
10 Year	10.32%

CUMULATIVE

1 Year	16.97%
2 Year	19.72%
3 Year	17.94%
4 Year	22.80%
5 Year	21.77%
6 Year	20.55%
7 Year	19.26%
8 Year	18.72%
9 Year	18.38%
10 Year	17.74%

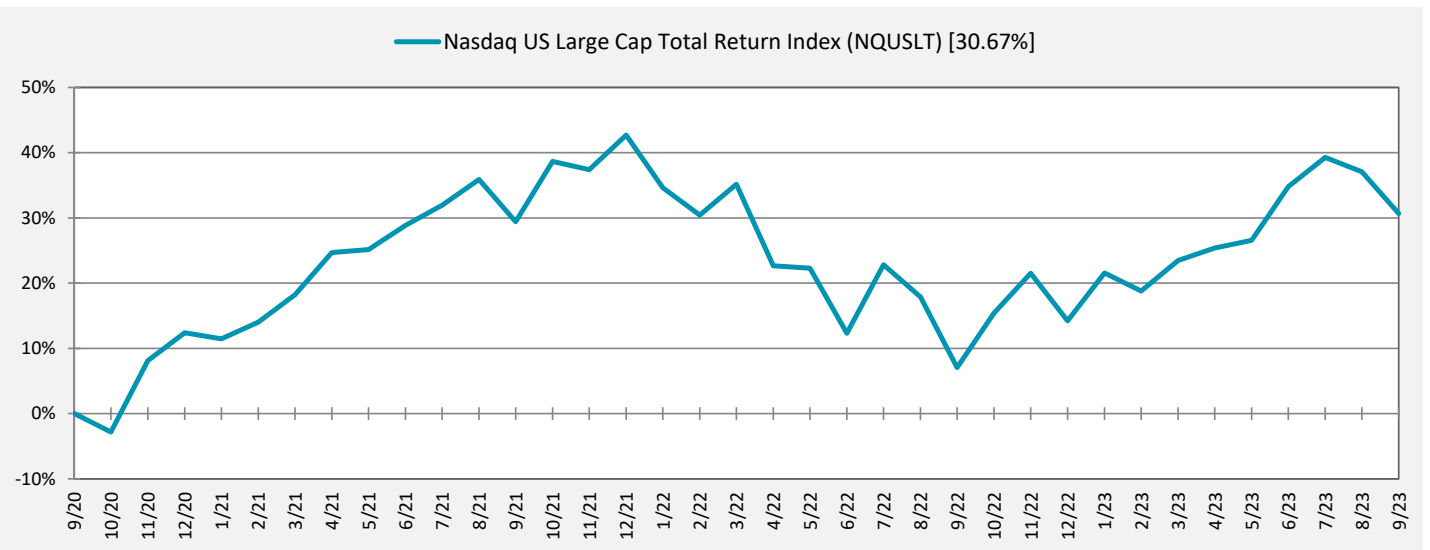
PERFORMANCE(TR Version)

CALENDER YEAR

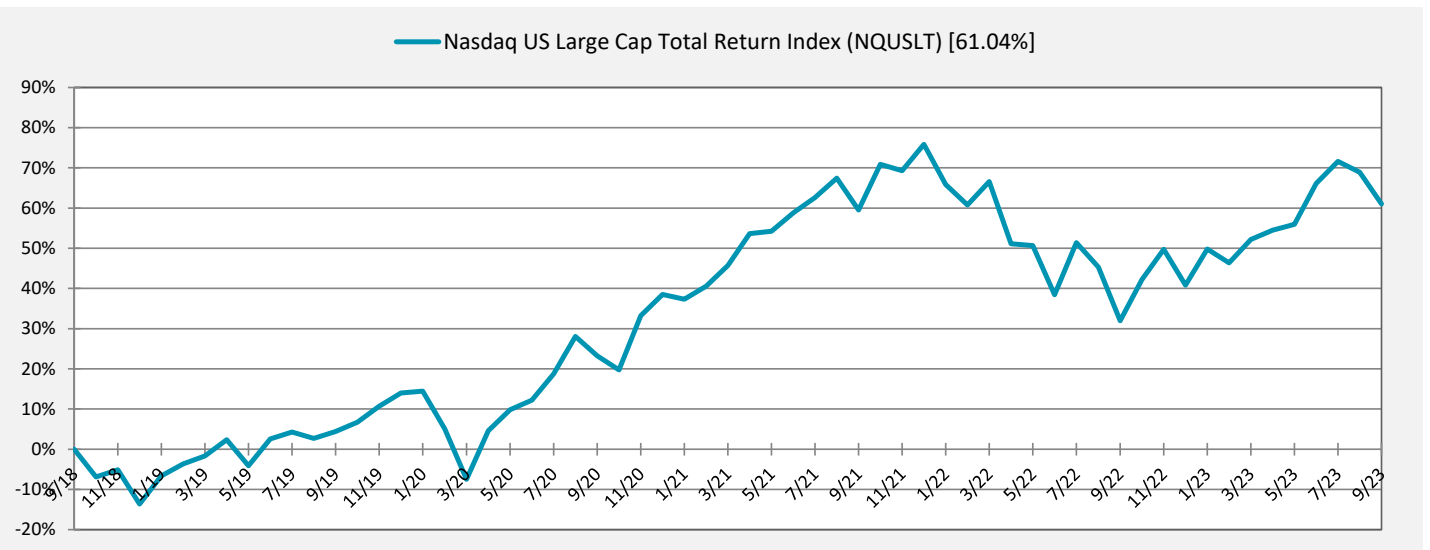
2023	14.38%
2022	-19.94%
2021	26.97%
2020	21.53%
2019	31.94%
2018	-4.44%
2017	22.14%
2016	11.67%
2015	1.23%
2014	13.36%

All Information as of 09/29/2023.

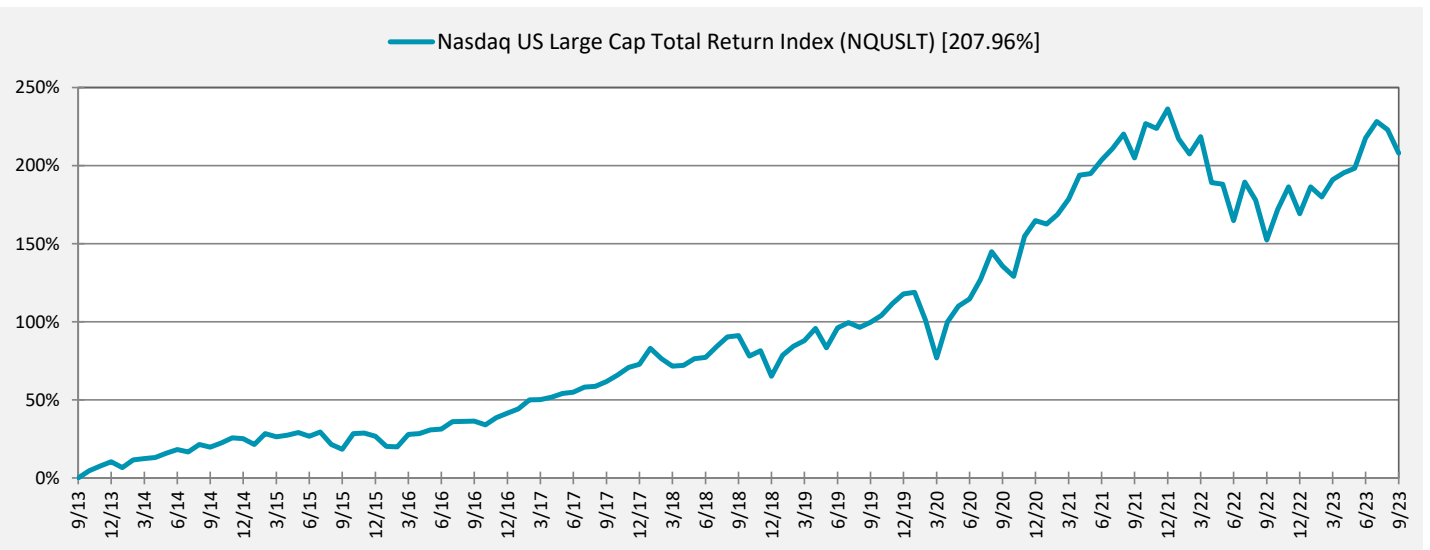
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/29/2023.

MONTHLY PERFORMANCE(TR Version)

Sep 2023	-4.66%	May 2020	4.99%	Jan 2017	1.90%
Aug 2023	-1.59%	Apr 2020	13.02%	Dec 2016	2.05%
Jul 2023	3.32%	Mar 2020	-11.96%	Nov 2016	3.53%
Jun 2023	6.52%	Feb 2020	-8.16%	Oct 2016	-1.78%
May 2023	0.94%	Jan 2020	0.42%	Sep 2016	0.11%
Apr 2023	1.53%	Dec 2019	2.96%	Aug 2016	0.17%
Mar 2023	3.97%	Nov 2019	3.72%	Jul 2016	3.62%
Feb 2023	-2.28%	Oct 2019	2.19%	Jun 2016	0.40%
Jan 2023	6.39%	Sep 2019	1.71%	May 2016	1.77%
Dec 2022	-5.98%	Aug 2019	-1.54%	Apr 2016	0.40%
Nov 2022	5.29%	Jul 2019	1.65%	Mar 2016	6.77%
Oct 2022	7.80%	Jun 2019	6.99%	Feb 2016	-0.33%
Sep 2022	-9.20%	May 2019	-6.33%	Jan 2016	-5.14%
Aug 2022	-4.01%	Apr 2019	4.12%	Dec 2015	-1.57%
Jul 2022	9.35%	Mar 2019	2.00%	Nov 2015	0.27%
Jun 2022	-8.14%	Feb 2019	3.25%	Oct 2015	8.40%
May 2022	-0.31%	Jan 2019	8.07%	Sep 2015	-2.52%
Apr 2022	-9.25%	Dec 2018	-8.97%	Aug 2015	-6.14%
Mar 2022	3.62%	Nov 2018	1.93%	Jul 2015	2.19%
Feb 2022	-3.10%	Oct 2018	-6.91%	Jun 2015	-1.90%
Jan 2022	-5.66%	Sep 2018	0.48%	May 2015	1.34%
Dec 2021	3.86%	Aug 2018	3.44%	Apr 2015	0.88%
Nov 2021	-0.92%	Jul 2018	3.79%	Mar 2015	-1.63%
Oct 2021	7.15%	Jun 2018	0.48%	Feb 2015	5.75%
Sep 2021	-4.76%	May 2018	2.52%	Jan 2015	-3.00%
Aug 2021	2.99%	Apr 2018	0.29%	Dec 2014	-0.39%
Jul 2021	2.41%	Mar 2018	-2.71%	Nov 2014	2.65%
Jun 2021	2.96%	Feb 2018	-3.61%	Oct 2014	2.25%
May 2021	0.36%	Jan 2018	5.86%	Sep 2014	-1.33%
Apr 2021	5.46%	Dec 2017	1.22%	Aug 2014	4.01%
Mar 2021	3.66%	Nov 2017	3.02%	Jul 2014	-1.27%
Feb 2021	2.33%	Oct 2017	2.44%	Jun 2014	2.04%
Jan 2021	-0.84%	Sep 2017	1.98%	May 2014	2.38%
Dec 2020	3.95%	Aug 2017	0.36%	Apr 2014	0.67%
Nov 2020	11.25%	Jul 2017	2.03%	Mar 2014	0.78%
Oct 2020	-2.82%	Jun 2017	0.57%	Feb 2014	4.54%
Sep 2020	-3.76%	May 2017	1.52%	Jan 2014	-3.43%
Aug 2020	7.83%	Apr 2017	1.12%	Dec 2013	2.64%
Jul 2020	5.81%	Mar 2017	0.04%	Nov 2013	2.96%
Jun 2020	2.22%	Feb 2017	4.04%	Oct 2013	4.51%

QUARTERLY PERFORMANCE(TR Version)

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%
Q2 2014	5.18%
Q1 2014	1.74%
Q4 2013	10.44%

All Information as of 09/29/2023.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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