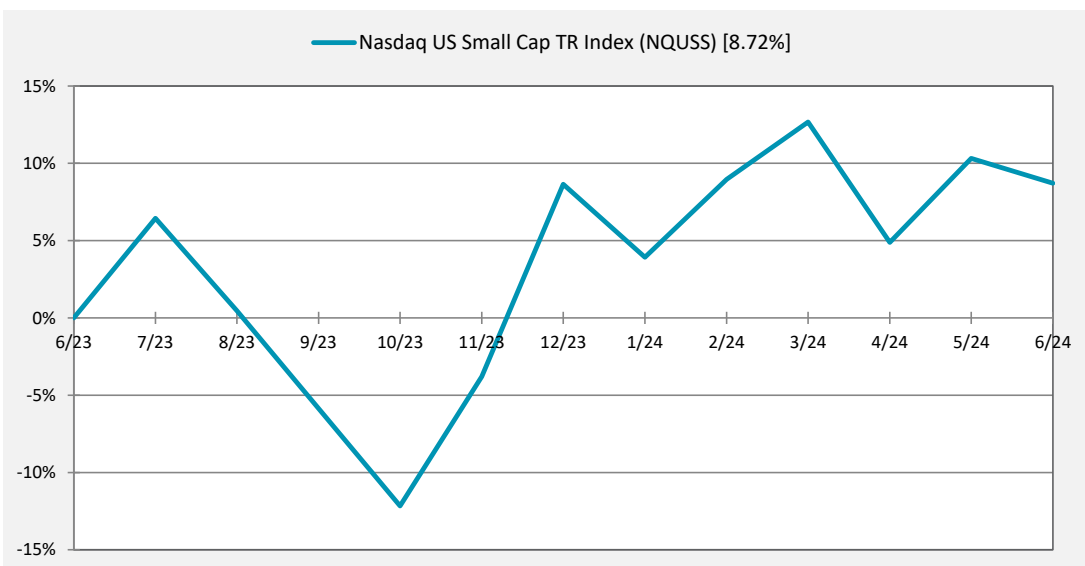


Nasdaq US Small Cap TR Index

The Nasdaq US Small 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 Small-cap segment of companies. The Index began on May 16, 2011, at a base value of 1,000.00.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 2006
Currency: USD
History: 05/16/2011
YTD Return: 0.06%

INDEX TICKERS

Price Return: NQUSS
Total Return: NQUSST
Net Total Return: NQUSSN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
CVNA	CARVANA CO. CL A	0.54%
FTAI	FTAI AVIATION LTD.	0.33%
INSM	INSMED INCORPORATED	0.33%
CAVA	CAVA GROUP INC.	0.29%
SFM	SPROUTS FARMERS MARK	0.27%
ANF	ABERCROMBIE & FITCH	0.27%
AA	ALCOA CORP	0.27%
DTM	DT MIDSTREAM INC.	0.25%
MTZ	MASTEC INC.	0.25%
GME	GAMESTOP CORP	0.25%

All Information as of 06/28/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	11.12%	197
Telecommunications	1.50%	44
Health Care	15.08%	397
Financials	17.24%	385
Real Estate	6.23%	116
Consumer Discretionary	14.35%	299
Consumer Staples	2.69%	61
Industrials	19.04%	302
Basic Materials	4.00%	61
Energy	5.48%	101
Utilities	3.28%	43

PERFORMANCE(TR Version)

ANNUAL

1 Year	8.72%
2 Year	12.31%
3 Year	-26.09%
4 Year	70.56%
5 Year	-6.27%
6 Year	-4.35%
7 Year	18.36%
8 Year	25.95%
9 Year	-5.64%
10 Year	5.75%

CUMULATIVE

1 Year	8.72%
2 Year	22.10%
3 Year	-9.75%
4 Year	53.93%
5 Year	44.28%
6 Year	38.01%
7 Year	63.34%
8 Year	105.72%
9 Year	94.12%
10 Year	105.28%

CUMULATIVE ANNUALIZED

1 Year	8.72%
2 Year	10.50%
3 Year	-3.36%
4 Year	11.39%
5 Year	7.61%
6 Year	5.52%
7 Year	7.26%
8 Year	9.44%
9 Year	7.65%
10 Year	7.46%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	18.85%
2 Year	23.88%
3 Year	24.72%
4 Year	22.58%
5 Year	40.89%
6 Year	18.49%
7 Year	13.33%
8 Year	14.51%
9 Year	20.38%
10 Year	14.59%

CUMULATIVE

1 Year	18.85%
2 Year	21.50%
3 Year	22.64%
4 Year	22.66%
5 Year	27.22%
6 Year	26.01%
7 Year	24.63%
8 Year	23.62%
9 Year	23.29%
10 Year	22.58%

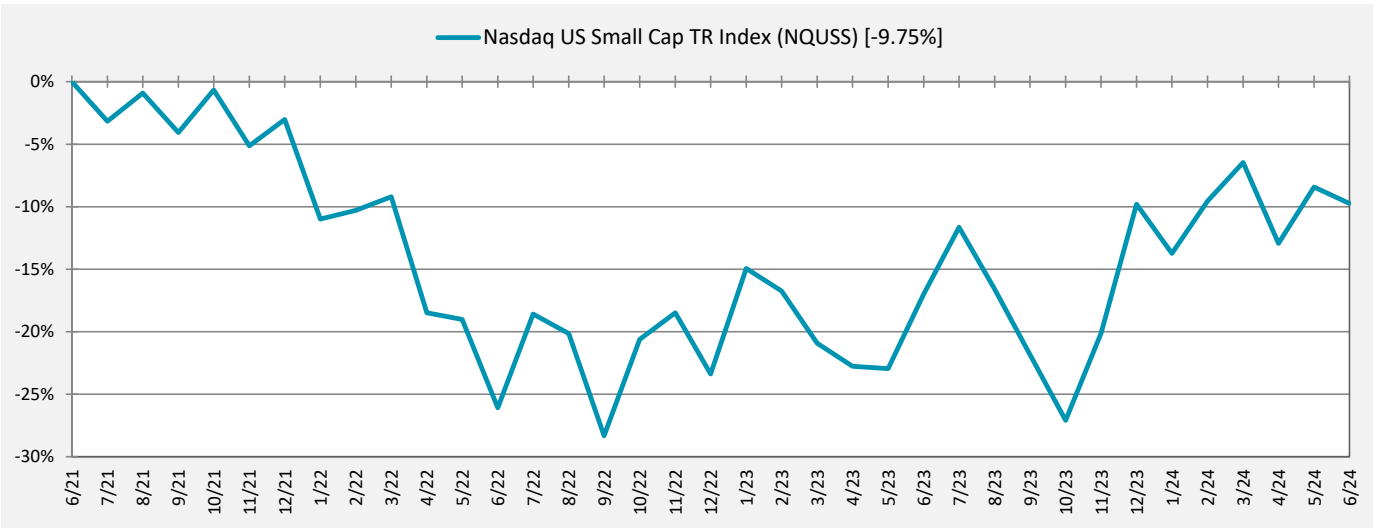
PERFORMANCE(TR Version)

CALENDER YEAR

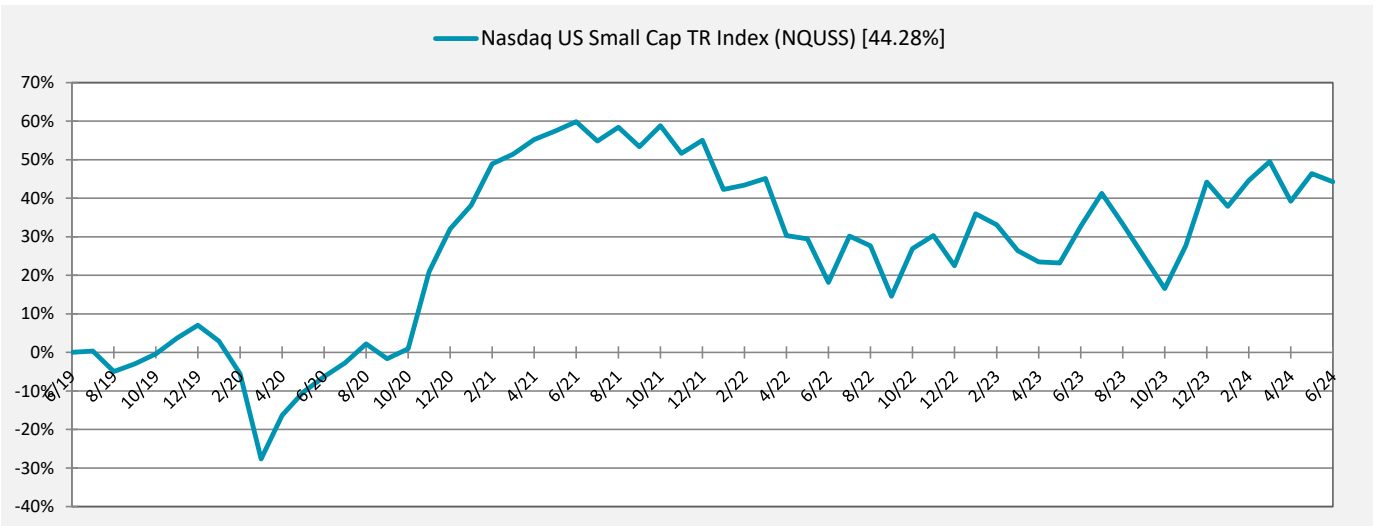
2024	0.06%
2023	17.74%
2022	-21.01%
2021	17.44%
2020	23.30%
2019	24.25%
2018	-10.73%
2017	15.05%
2016	24.05%
2015	-4.92%

All Information as of 06/28/2024.

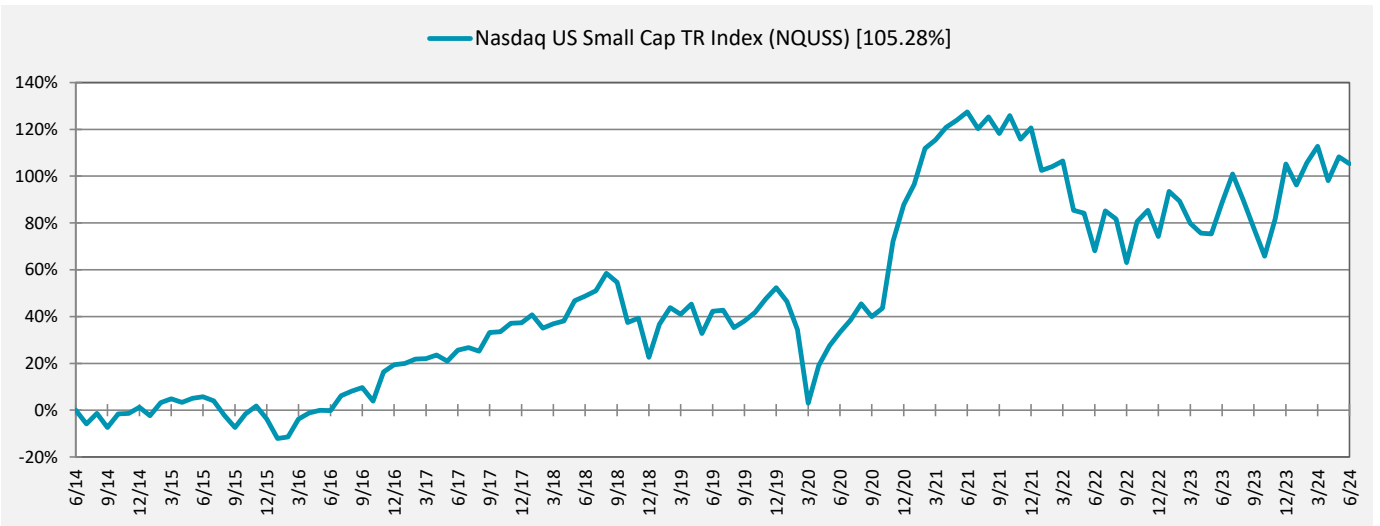
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/28/2024.

MONTHLY PERFORMANCE(TR Version)

Jun 2024	-1.45%
May 2024	5.18%
Apr 2024	-6.91%
Mar 2024	3.40%
Feb 2024	4.85%
Jan 2024	-4.36%
Dec 2023	12.94%
Nov 2023	9.53%
Oct 2023	-6.70%
Sep 2023	-6.29%
Aug 2023	-5.62%
Jul 2023	6.44%
Jun 2023	7.73%
May 2023	-0.24%
Apr 2023	-2.32%
Mar 2023	-5.01%
Feb 2023	-2.11%
Jan 2023	11.02%
Dec 2022	-6.01%
Nov 2022	2.67%
Oct 2022	10.76%
Sep 2022	-10.25%
Aug 2022	-1.91%
Jul 2022	10.16%
Jun 2022	-8.72%
May 2022	-0.66%
Apr 2022	-10.23%
Mar 2022	1.21%
Feb 2022	0.78%
Jan 2022	-8.22%
Dec 2021	2.23%
Nov 2021	-4.49%
Oct 2021	3.54%
Sep 2021	-3.18%
Aug 2021	2.33%
Jul 2021	-3.17%
Jun 2021	1.56%
May 2021	1.40%
Apr 2021	2.50%
Mar 2021	1.72%

Feb 2021	7.80%
Jan 2021	4.62%
Dec 2020	9.14%
Nov 2020	19.83%
Oct 2020	2.62%
Sep 2020	-3.75%
Aug 2020	5.04%
Jul 2020	3.80%
Jun 2020	4.57%
May 2020	7.13%
Apr 2020	15.63%
Mar 2020	-23.41%
Feb 2020	-8.24%
Jan 2020	-3.85%
Dec 2019	3.25%
Nov 2019	4.11%
Oct 2019	2.65%
Sep 2019	2.11%
Aug 2019	-5.28%
Jul 2019	0.35%
Jun 2019	7.19%
May 2019	-8.69%
Apr 2019	3.08%
Mar 2019	-1.97%
Feb 2019	5.21%
Jan 2019	11.51%
Dec 2018	-12.00%
Nov 2018	1.38%
Oct 2018	-11.10%
Sep 2018	-2.47%
Aug 2018	4.94%
Jul 2018	1.55%
Jun 2018	1.33%
May 2018	6.25%
Apr 2018	0.90%
Mar 2018	1.39%
Feb 2018	-4.05%
Jan 2018	2.47%
Dec 2017	0.12%
Nov 2017	2.77%

Oct 2017	0.22%
Sep 2017	6.37%
Aug 2017	-1.15%
Jul 2017	0.80%
Jun 2017	3.93%
May 2017	-2.12%
Apr 2017	1.23%
Mar 2017	0.22%
Feb 2017	1.54%
Jan 2017	0.45%
Dec 2016	2.62%
Nov 2016	12.03%
Oct 2016	-5.28%
Sep 2016	1.38%
Aug 2016	1.82%
Jul 2016	6.43%
Jun 2016	-0.11%
May 2016	1.07%
Apr 2016	2.75%
Mar 2016	8.65%
Feb 2016	0.72%
Jan 2016	-8.67%
Dec 2015	-5.42%
Nov 2015	3.44%
Oct 2015	6.19%
Sep 2015	-5.34%
Aug 2015	-5.87%
Jul 2015	-1.67%
Jun 2015	0.64%
May 2015	1.74%
Apr 2015	-1.49%
Mar 2015	1.58%
Feb 2015	5.77%
Jan 2015	-3.60%
Dec 2014	2.64%
Nov 2014	0.27%
Oct 2014	6.17%
Sep 2014	-6.01%
Aug 2014	4.77%
Jul 2014	-5.91%

QUARTERLY PERFORMANCE(TR Version)

Q2 2024	-3.51%
Q1 2024	3.70%
Q4 2023	15.42%
Q3 2023	-5.86%
Q2 2023	4.98%
Q1 2023	3.22%
Q4 2022	6.88%
Q3 2022	-3.03%
Q2 2022	-18.59%
Q1 2022	-6.38%
Q4 2021	1.09%
Q3 2021	-4.06%
Q2 2021	5.55%
Q1 2021	14.72%
Q4 2020	34.22%
Q3 2020	4.94%
Q2 2020	29.54%
Q1 2020	-32.43%
Q4 2019	10.34%
Q3 2019	-2.96%
Q2 2019	0.89%
Q1 2019	15.00%
Q4 2018	-20.69%
Q3 2018	3.94%
Q2 2018	8.63%
Q1 2018	-0.31%
Q4 2017	3.12%
Q3 2017	5.99%
Q2 2017	2.98%
Q1 2017	2.22%
Q4 2016	8.90%
Q3 2016	9.87%
Q2 2016	3.73%
Q1 2016	-0.06%
Q4 2015	3.89%
Q3 2015	-12.39%
Q2 2015	0.86%
Q1 2015	3.57%
Q4 2014	9.26%
Q3 2014	-7.35%

All Information as of 06/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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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
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