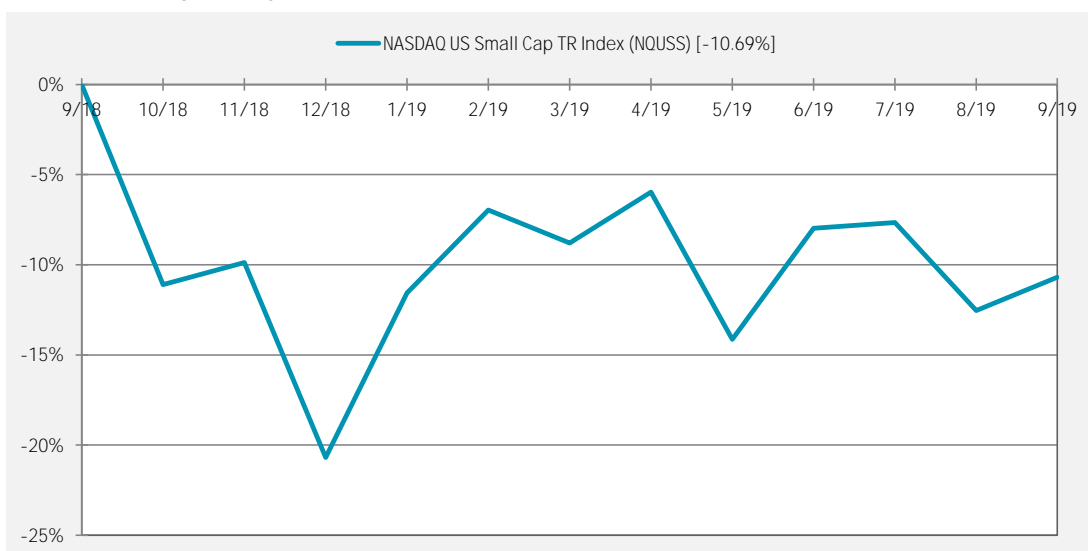


NASDAQ US Small Cap TR Index

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/NOUSS>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 1893
 Currency: USD
 History: 05/16/2011
 YTD Return: 12.60%

INDEX TICKERS

Price Return: NOUSS
 Total Return: NOUSST
 Net Total Return: NOUSSN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
TCF	TCF FINL CORP	0.35%
PINS	PINTEREST; INC.	0.26%
ACAD	ACADIA PHARMACEUTICA	0.24%
CCMP	CABOT MICROELECTRON	0.22%
APLE	APPLE HOSPTLITY REIT	0.22%
GMED	GLOBUS MEDICAL; INC.	0.22%
CMPR	CIMPRESS N.V. ORD	0.22%
EXP	EAGLE MATERIALS INC	0.22%
CIM	CHIMERA INVESTMENT	0.22%
WTM	WHITE MTN INS LTD	0.22%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	3.81%	95
Basic Materials	3.95%	67
Industrials	18.03%	293
Consumer Goods	8.08%	138
Health Care	13.46%	348
Consumer Services	10.61%	201
Telecommunications	0.96%	17
Utilities	2.17%	27
Financials	29.29%	533
Technology	9.66%	174

PERFORMANCE(TR Version)

ANNUAL

1 Year	-10.69%
2 Year	16.07%
3 Year	21.50%
4 Year	18.33%
5 Year	0.00%
6 Year	5.26%
7 Year	32.38%
8 Year	33.08%
9 Year	-5.27%
10 Year	16.86%

CUMULATIVE

1 Year	-10.69%
2 Year	3.66%
3 Year	25.94%
4 Year	49.03%
5 Year	49.03%
6 Year	56.87%
7 Year	107.66%
8 Year	176.34%
9 Year	161.78%
10 Year	205.92%

ANNUALIZED

1 Year	-10.69%
2 Year	1.81%
3 Year	7.99%
4 Year	10.49%
5 Year	8.31%
6 Year	7.79%
7 Year	11.00%
8 Year	13.55%
9 Year	11.28%
10 Year	11.83%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	20.11%
2 Year	13.22%
3 Year	13.63%
4 Year	19.39%
5 Year	16.25%
6 Year	14.61%
7 Year	14.53%
8 Year	25.00%
9 Year	27.26%
10 Year	25.19%

CUMULATIVE

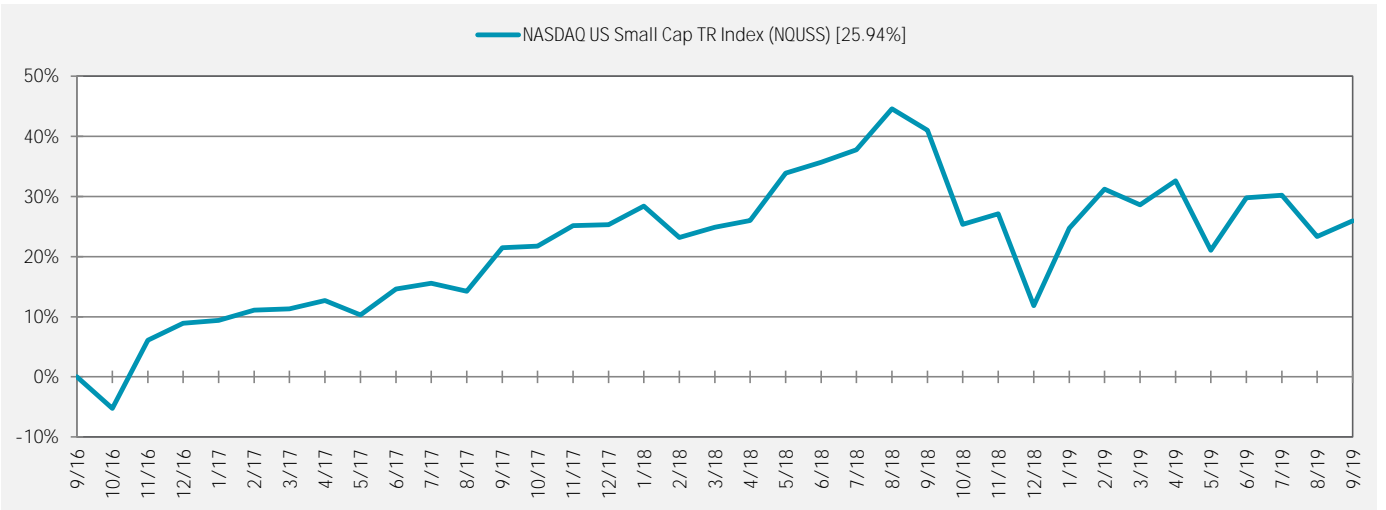
1 Year	20.11%
2 Year	17.00%
3 Year	15.95%
4 Year	16.88%
5 Year	16.76%
6 Year	16.41%
7 Year	16.16%
8 Year	17.51%
9 Year	18.77%
10 Year	19.51%

PERFORMANCE(TR Version)

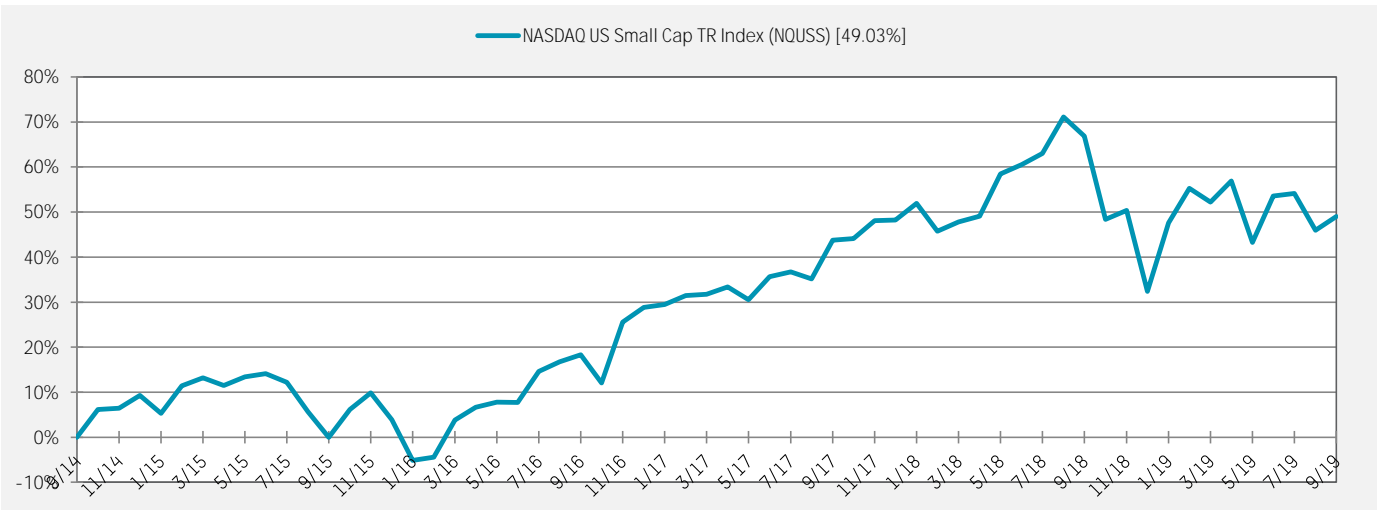
CALENDER YEAR

2019	12.60%
2018	-10.73%
2017	15.05%
2016	24.05%
2015	-4.92%
2014	5.50%
2013	39.83%
2012	18.70%
2011	-5.82%
2010	30.49%

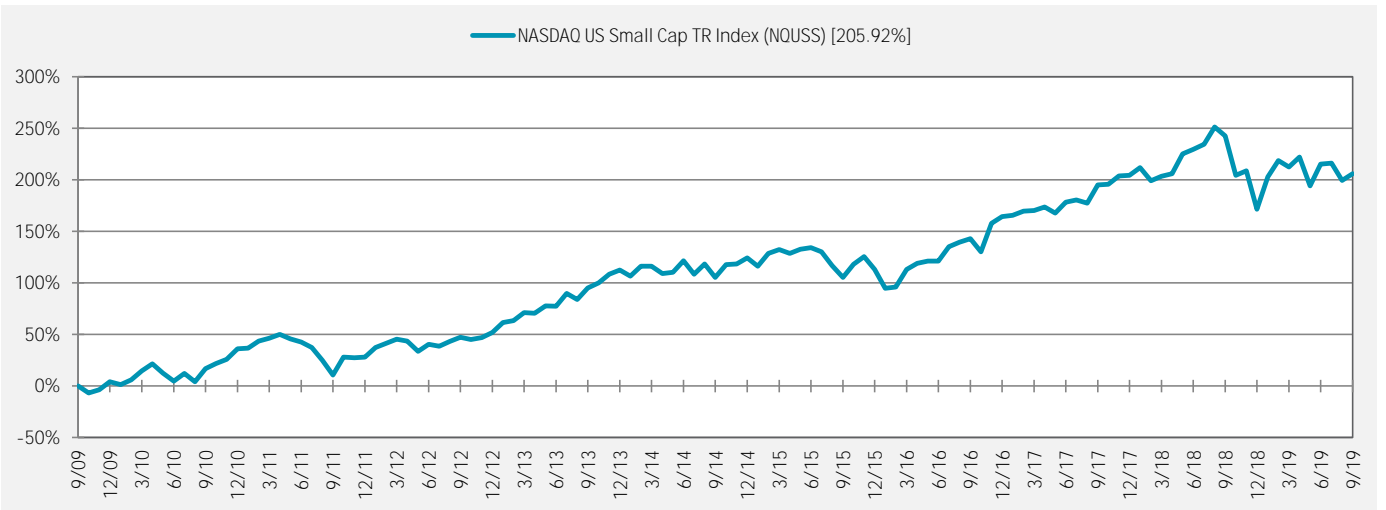
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

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	-2.13%
Apr 2017	1.23%
Mar 2017	0.22%
Feb 2017	1.54%
Jan 2017	0.45%
Dec 2016	2.63%
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%
Jun 2014	5.27%
May 2014	0.68%
Apr 2014	-3.35%
Mar 2014	0.04%
Feb 2014	4.65%
Jan 2014	-2.82%
Dec 2013	2.03%
Nov 2013	4.11%
Oct 2013	2.62%
Sep 2013	6.04%
Aug 2013	-3.07%
Jul 2013	6.94%
Jun 2013	-0.16%
May 2013	4.19%
Apr 2013	-0.31%
Mar 2013	4.79%
Feb 2013	1.14%

Jan 2013	6.19%
Dec 2012	3.55%
Nov 2012	1.18%
Oct 2012	-1.50%
Sep 2012	2.79%
Aug 2012	3.44%
Jul 2012	-1.28%
Jun 2012	5.09%
May 2012	-6.99%
Apr 2012	-1.20%
Mar 2012	2.69%
Feb 2012	2.96%
Jan 2012	7.31%
Dec 2011	0.62%
Nov 2011	-0.51%
Oct 2011	15.58%
Sep 2011	-11.44%
Aug 2011	-8.93%
Jul 2011	-3.72%
Jun 2011	-2.24%
May 2011	-2.84%
Apr 2011	2.46%
Mar 2011	2.07%
Feb 2011	5.00%
Jan 2011	0.48%
Dec 2010	7.96%
Nov 2010	3.48%
Oct 2010	4.17%
Sep 2010	12.10%
Aug 2010	-7.07%
Jul 2010	7.05%
Jun 2010	-6.94%
May 2010	-7.41%
Apr 2010	6.00%
Mar 2010	8.12%
Feb 2010	4.75%
Jan 2010	-2.81%
Dec 2009	8.21%
Nov 2009	3.20%
Oct 2009	-6.67%

QUARTERLY PERFORMANCE(TR Version)

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%
Q2 2014	2.44%
Q1 2014	1.74%
Q4 2013	9.01%
Q3 2013	9.91%
Q2 2013	3.70%
Q1 2013	12.54%
Q4 2012	3.20%
Q3 2012	4.97%
Q2 2012	-3.43%
Q1 2012	13.46%
Q4 2011	15.70%
Q3 2011	-22.34%
Q2 2011	-2.68%
Q1 2011	7.70%
Q4 2010	16.38%
Q3 2010	11.52%
Q2 2010	-8.66%
Q1 2010	10.07%
Q4 2009	4.23%

All Information as of 09/30/2019.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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