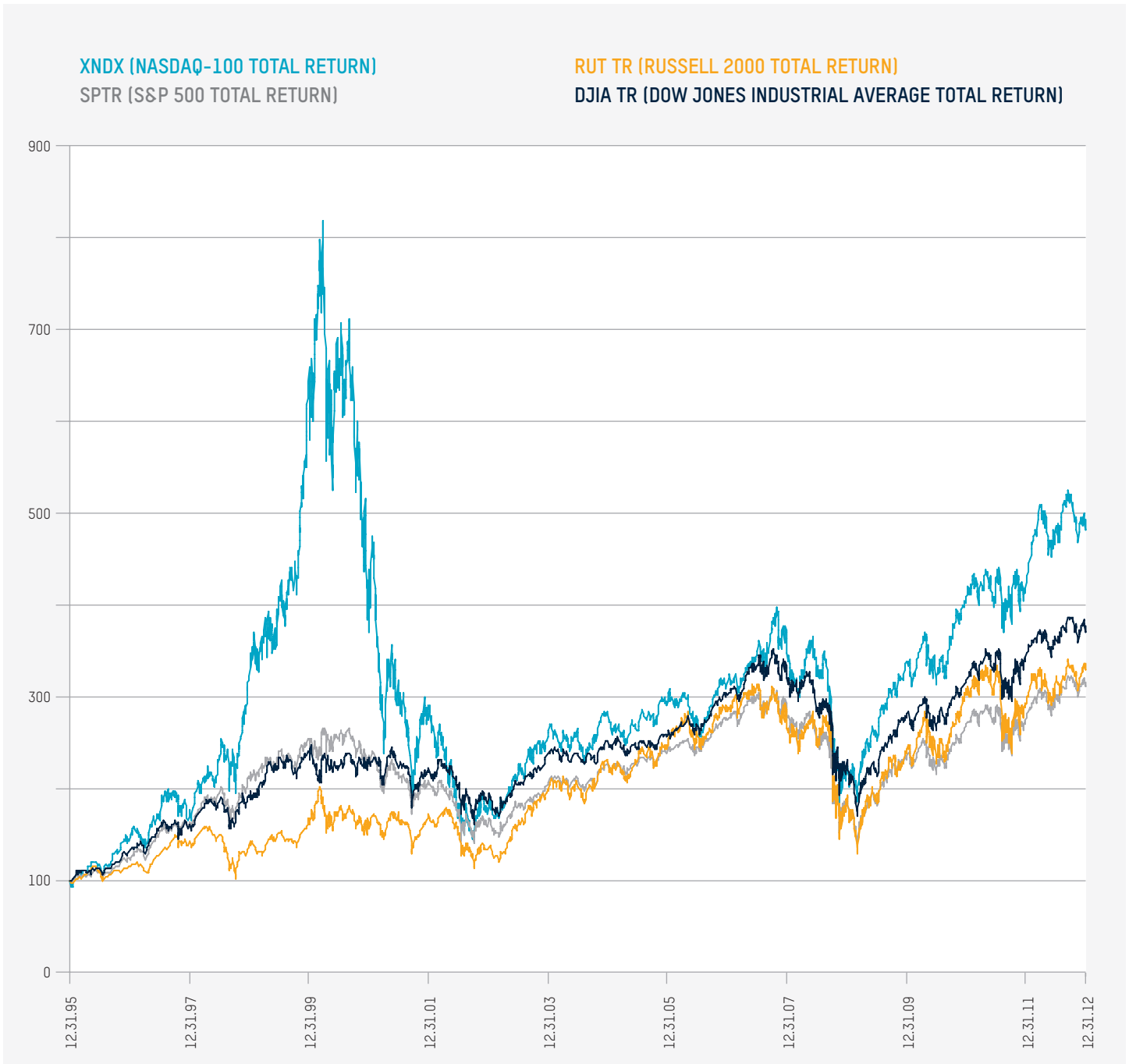


NASDAQ-100 V. MAJOR U.S. INDEXES (XNDX)

COMPARATIVE HISTORY



RETURN

| 15-YEAR | XNDX | SPTR | RUT TR | DJIA TR |
|--------------------------------|---------|---------|---------|---------|
| RETURN | 186.13% | 92.80% | 136.08% | 133.39% |
| ANNUALIZED | 7.25% | 4.47% | 5.89% | 5.81% |
| 10-YEAR | | | | |
| RETURN | 187.31% | 98.55% | 152.79% | 102.82% |
| ANNUALIZED | 11.12% | 7.09% | 9.71% | 7.32% |
| 5-YEAR | | | | |
| RETURN | 33.15% | 8.59% | 19.09% | 13.75% |
| ANNUALIZED | 5.89% | 1.66% | 3.55% | 2.61% |
| 3-YEAR | | | | |
| RETURN | 47.39% | 36.30% | 41.43% | 36.11% |
| ANNUALIZED | 13.79% | 10.86% | 12.24% | 10.81% |
| PEAK TO TROUGH* | | | | |
| RETURN | -51.50% | -55.25% | -58.53% | -51.79% |
| ANNUALIZED | -40.00% | -43.32% | -46.28% | -40.26% |
| 3.9.2009 TO 12.31.2012 | | | | |
| RETURN | 164.01% | 128.71% | 160.92% | 122.06% |
| ANNUALIZED | 28.97% | 24.21% | 28.57% | 23.25% |
| 10.9.2007 TO 12.31.2012 | | | | |
| RETURN | 28.06% | 2.35% | 8.21% | 7.05% |
| ANNUALIZED | 4.84% | 0.44% | 1.52% | 1.31% |
| YEAR | | | | |
| 1996 | 42.54% | 22.96% | 16.49% | 28.92% |
| 1997 | 20.63% | 33.37% | 22.36% | 24.89% |
| 1998 | 85.31% | 28.58% | -2.55% | 18.13% |
| 1999 | 102.07% | 21.04% | 21.26% | 27.23% |
| 2000 | -36.82% | -9.10% | -3.02% | -4.68% |
| 2001 | -32.62% | -11.89% | 2.49% | -5.48% |
| 2002 | -37.52% | -22.10% | -20.48% | -15.03% |
| 2003 | 49.49% | 28.68% | 47.25% | 28.29% |
| 2004 | 10.75% | 10.88% | 18.33% | 5.56% |
| 2005 | 1.89% | 4.90% | 4.55% | 1.66% |
| 2006 | 7.28% | 15.79% | 18.37% | 19.00% |
| 2007 | 19.24% | 5.49% | -1.57% | 8.83% |
| 2008 | -41.57% | -37.00% | -33.79% | -31.83% |
| 2009 | 54.61% | 26.46% | 27.17% | 22.60% |
| 2010 | 20.14% | 15.06% | 26.85% | 14.04% |
| 2011 | 3.66% | 2.11% | -4.18% | 8.35% |
| 2012 | 18.35% | 16.00% | 16.35% | 10.16% |

SHARPE RATIO

| 15-YEAR | XNDX | SPTR | RUT TR | DJIA TR |
|--------------------------------|-------|-------|--------|---------|
| | 0.15 | 0.09 | 0.13 | 0.17 |
| 10-YEAR | | | | |
| | 0.40 | 0.26 | 0.30 | 0.29 |
| 5-YEAR | | | | |
| | 0.20 | 0.05 | 0.10 | 0.09 |
| 3-YEAR | | | | |
| | 0.69 | 0.58 | 0.47 | 0.64 |
| PEAK TO TROUGH* | | | | |
| | -1.05 | -1.18 | -1.09 | -1.20 |
| 3.9.2009 TO 12.31.2012 | | | | |
| | 1.40 | 1.22 | 1.03 | 1.30 |
| 10.9.2007 TO 12.31.2012 | | | | |
| | 0.16 | 0.00 | 0.03 | 0.03 |
| YEAR | | | | |
| 1996 | 1.66 | 1.51 | 1.07 | 1.98 |
| 1997 | 0.57 | 1.55 | 1.32 | 1.05 |
| 1998 | 2.49 | 1.17 | -0.37 | 0.67 |
| 1999 | 2.91 | 0.90 | 1.16 | 1.39 |
| 2000 | -0.75 | -0.68 | -0.30 | -0.51 |
| 2001 | -0.64 | -0.71 | -0.04 | -0.42 |
| 2002 | -0.90 | -0.91 | -0.88 | -0.65 |
| 2003 | 1.89 | 1.62 | 2.45 | 1.64 |
| 2004 | 0.51 | 0.86 | 0.94 | 0.38 |
| 2005 | -0.09 | 0.16 | 0.08 | -0.15 |
| 2006 | 0.15 | 1.08 | 0.77 | 1.43 |
| 2007 | 0.79 | 0.06 | -0.30 | 0.29 |
| 2008 | -1.02 | -0.94 | -0.76 | -0.88 |
| 2009 | 2.05 | 0.96 | 0.74 | 0.93 |
| 2010 | 1.03 | 0.83 | 1.06 | 0.86 |
| 2011 | 0.15 | 0.09 | -0.13 | 0.39 |
| 2012 | 1.19 | 1.25 | 0.95 | 0.85 |

VOLATILITY

| 15-YEAR | XNDX | SPTR | RUT TR | DJIA TR |
|-------------------------|--------|--------|--------|---------|
| | 32.52% | 21.15% | 25.58% | 19.78% |
| 10-YEAR | | | | |
| | 23.40% | 20.83% | 26.72% | 19.18% |
| 5-YEAR | | | | |
| | 27.16% | 26.32% | 33.11% | 23.96% |
| 3-YEAR | | | | |
| | 19.84% | 18.53% | 25.90% | 16.76% |
| PEAK TO TROUGH* | | | | |
| | 39.43% | 38.06% | 43.70% | 34.86% |
| 3.9.2009 TO 12.31.2012 | | | | |
| | 20.64% | 19.83% | 27.69% | 17.87% |
| 10.9.2007 TO 12.31.2012 | | | | |
| | 27.09% | 26.09% | 32.85% | 23.75% |
| YEAR | | | | |
| 1996 | 22.51% | 11.77% | 10.63% | 11.98% |
| 1997 | 27.06% | 18.13% | 12.97% | 18.73% |
| 1998 | 32.26% | 20.29% | 20.15% | 19.84% |
| 1999 | 33.41% | 18.08% | 14.23% | 16.20% |
| 2000 | 56.80% | 22.22% | 29.89% | 20.74% |
| 2001 | 56.12% | 21.55% | 23.35% | 21.36% |
| 2002 | 43.28% | 26.04% | 25.15% | 25.54% |
| 2003 | 25.65% | 17.07% | 18.89% | 16.59% |
| 2004 | 18.42% | 11.10% | 17.94% | 10.85% |
| 2005 | 13.90% | 10.29% | 16.15% | 10.31% |
| 2006 | 15.77% | 10.04% | 17.39% | 9.87% |
| 2007 | 18.68% | 15.99% | 20.40% | 14.53% |
| 2008 | 42.30% | 41.05% | 46.37% | 37.88% |
| 2009 | 26.51% | 27.28% | 36.28% | 24.24% |
| 2010 | 19.49% | 18.06% | 25.10% | 16.15% |
| 2011 | 23.80% | 23.29% | 33.05% | 21.02% |
| 2012 | 15.38% | 12.75% | 17.08% | 11.87% |

CORRELATION TO S&P 500

| 15-YEAR | XNDX | RUT TR | DJIA TR |
|-------------------------|-------|--------|---------|
| | 0.834 | 0.884 | 0.965 |
| 10-YEAR | | | |
| | 0.918 | 0.922 | 0.983 |
| 5-YEAR | | | |
| | 0.941 | 0.935 | 0.986 |
| 3-YEAR | | | |
| | 0.942 | 0.946 | 0.980 |
| PEAK TO TROUGH* | | | |
| | 0.940 | 0.933 | 0.989 |
| 3.9.2009 TO 12.31.2012 | | | |
| | 0.935 | 0.947 | 0.981 |
| 10.9.2007 TO 12.31.2012 | | | |
| | 0.938 | 0.936 | 0.986 |
| YEAR | | | |
| 1996 | 0.701 | 0.719 | 0.937 |
| 1997 | 0.805 | 0.791 | 0.974 |
| 1998 | 0.846 | 0.805 | 0.963 |
| 1999 | 0.841 | 0.753 | 0.894 |
| 2000 | 0.829 | 0.750 | 0.873 |
| 2001 | 0.858 | 0.887 | 0.939 |
| 2002 | 0.875 | 0.888 | 0.975 |
| 2003 | 0.905 | 0.854 | 0.980 |
| 2004 | 0.875 | 0.875 | 0.965 |
| 2005 | 0.875 | 0.898 | 0.957 |
| 2006 | 0.905 | 0.902 | 0.955 |
| 2007 | 0.890 | 0.928 | 0.982 |
| 2008 | 0.945 | 0.930 | 0.990 |
| 2009 | 0.935 | 0.950 | 0.985 |
| 2010 | 0.949 | 0.938 | 0.985 |
| 2011 | 0.949 | 0.961 | 0.984 |
| 2012 | 0.919 | 0.912 | 0.957 |

ASSOCIATED ETFS

+ For a list of NASDAQ-100 products, refer to WWW.NASDAQOMX.COM.INDEXES.NDX.

NOTES

All data through 12.31.2012.

All calculations were based on total return indexes. Data from 12.31.1995 to 12.31.2012.

3-, 5-, 10-, and 15-year statistics use data ending 12.31.2012.

Since XNDX was not calculated prior to 3.4.1999, NDX was used in its place.

All data from FactSet Research Systems unless otherwise noted.

Index values rebased to 100 on 12.31.1995.

*Peak to Trough based on S&P 500 Price Returns. Time window for that calculation was 10.9.2007 to 3.9.2009.

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