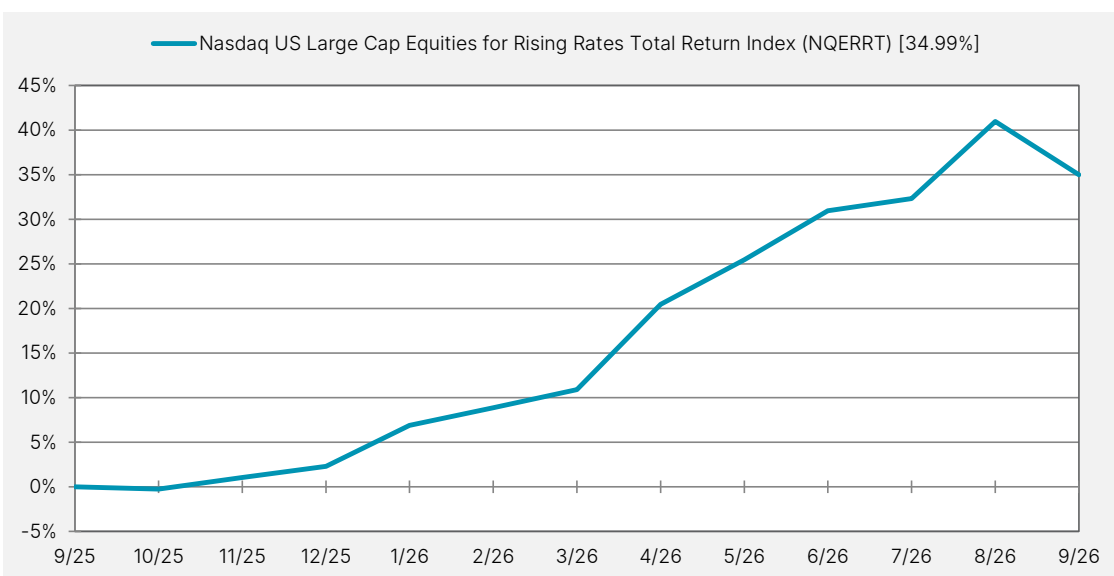


Nasdaq US Large Cap Equities for Rising Rates Index

The Nasdaq US Large Cap Equities for Rising Rates Index (NQERR) consists of 50 U.S. securities whose stock prices have historically exhibited relatively high correlation to movements in interest rates. The Index identifies five sectors within the Nasdaq US 500 Large Cap Index that have the highest correlation to weekly changes in 10-year U.S. Treasury yields and then selects the top ten stocks in each of these sectors that have the highest correlation of relative performance (versus the Nasdaq US 500 Large Cap Index) to changes in the 10-Year yield. The #1 ranked sector is given a weight of 30%, #2-25%, #3-20%, #4-15% and #5-10%. The 50 securities selected for the Index are assigned an equal weight within their respective sector. The Index is designed to outperform traditional U.S. large-cap equity indices. More information about the Index can be found at <https://indexes.nasdaq.com/Index/Overview/NQERR>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 50
Currency: USD
History: 04/02/2004
YTD Return: 31.95%

INDEX TICKERS

Price Return: NQERR
Total Return: NQERRT
Net Total Return: NQERRN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MPC	MARATHON PETROLEUM	4.31%
VLO	VALERO ENERGY CP	4.14%
CRWD	CROWDSTRIKE HLD CM A	3.49%
ZS	ZSCALER INC. CMN	3.48%
CVX	CHEVRON CORP	3.31%
COP	CONOCOPHILLIPS	3.27%
HPQ	HP INC.	3.16%
OXY	OCCIDENTAL PET	3.07%
DVN	DEVON ENERGY CP (OK)	3.02%
PANW	PALO ALTO NTWKS CM	3.02%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	24.59%	9
Telecommunications	13.34%	10
Health Care	0.00%	0
Financials	19.02%	10
Real Estate	0.00%	0
Consumer Discretionary	9.11%	10
Consumer Staples	0.00%	0
Industrials	1.83%	1
Basic Materials	0.00%	0
Energy	32.11%	10
Utilities	0.00%	0

PERFORMANCE(TR Version)

ANNUAL	
1 Year	34.99%
2 Year	11.60%
3 Year	17.73%
4 Year	18.58%
5 Year	-6.38%
6 Year	68.39%
7 Year	-23.07%
8 Year	-18.25%
9 Year	19.94%
10 Year	30.44%

CUMULATIVE	
1 Year	34.99%
2 Year	50.65%
3 Year	77.36%
4 Year	110.31%
5 Year	96.89%
6 Year	231.55%
7 Year	155.06%
8 Year	108.51%
9 Year	150.09%
10 Year	226.23%

CUMULATIVE ANNUALIZED	
1 Year	34.99%
2 Year	22.74%
3 Year	21.05%
4 Year	20.42%
5 Year	14.51%
6 Year	22.11%
7 Year	14.31%
8 Year	9.62%
9 Year	10.72%
10 Year	12.55%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	15.39%
2 Year	17.88%
3 Year	14.62%
4 Year	22.94%
5 Year	26.14%
6 Year	26.95%
7 Year	49.00%
8 Year	22.54%
9 Year	15.87%
10 Year	14.53%

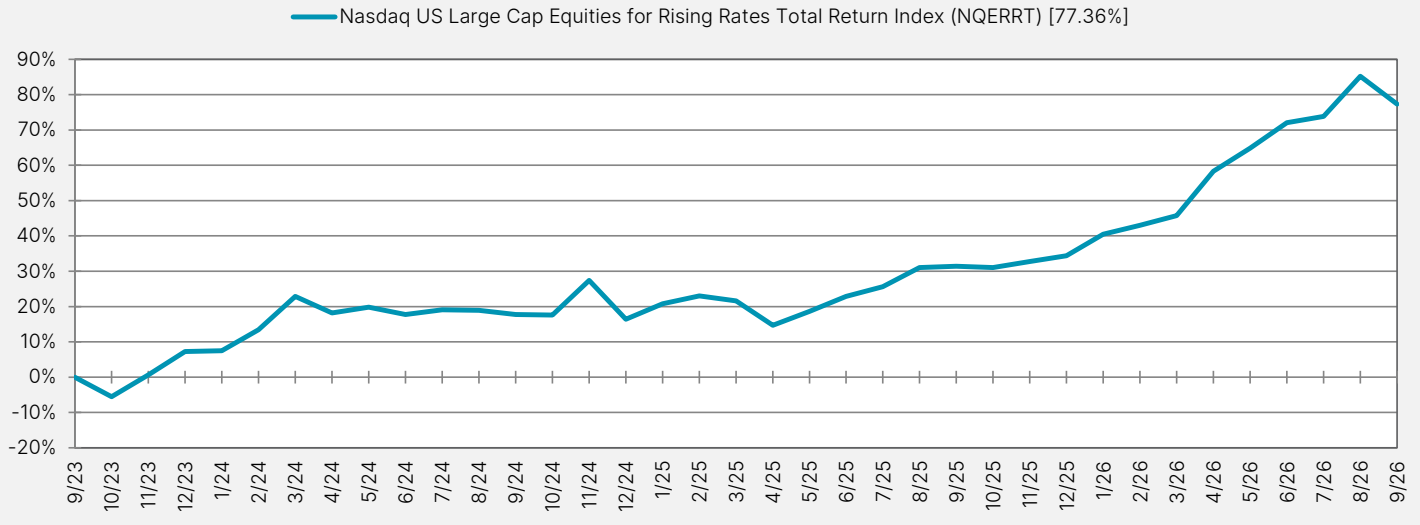
CUMULATIVE	
1 Year	15.39%
2 Year	16.67%
3 Year	16.01%
4 Year	17.98%
5 Year	19.89%
6 Year	21.24%
7 Year	27.04%
8 Year	26.52%
9 Year	25.56%
10 Year	24.68%

PERFORMANCE(TR Version)

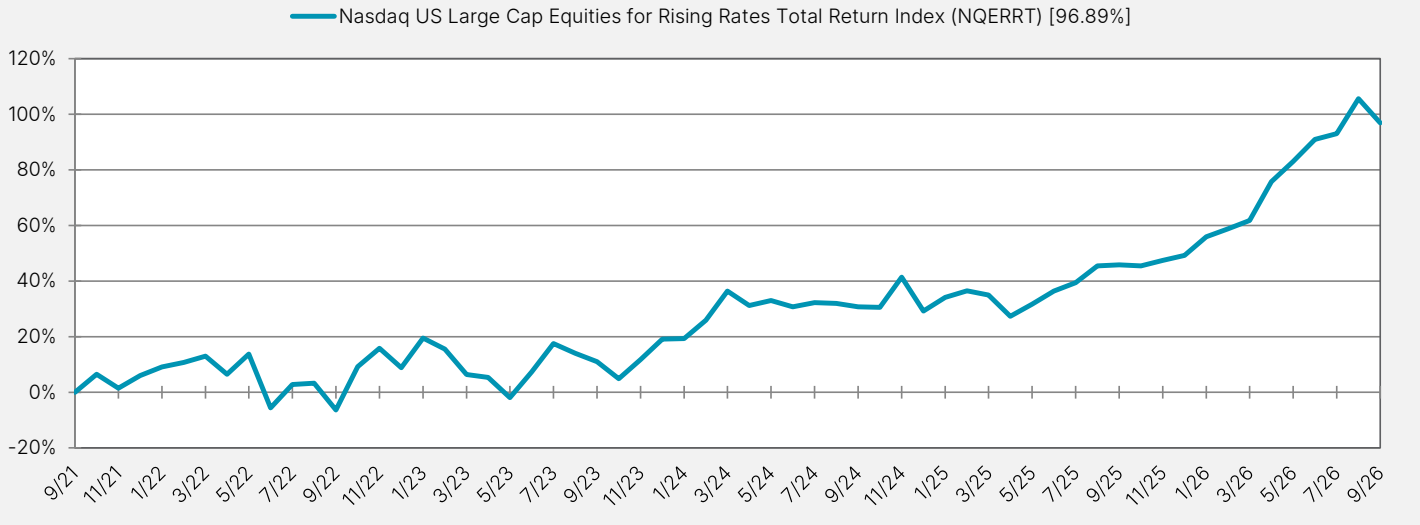
CALENDER YEAR	
2026	31.95%
2025	15.46%
2024	8.50%
2023	9.46%
2022	2.71%
2021	35.70%
2020	-9.54%
2019	20.06%
2018	-17.64%
2017	23.49%

All Information as of 09/30/2026.

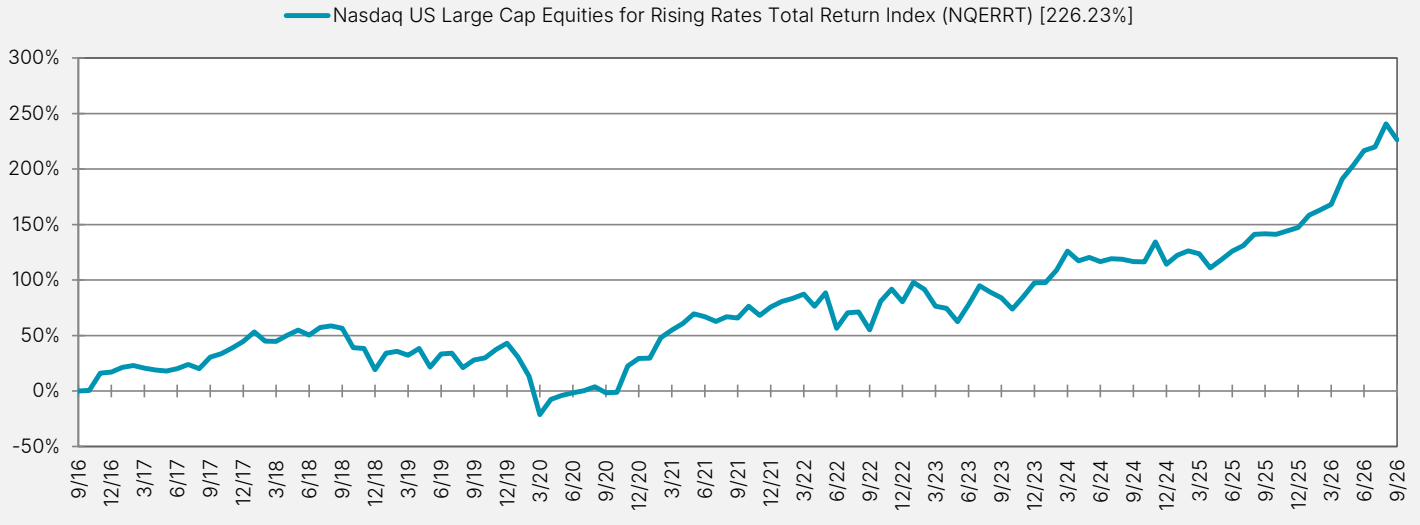
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2026.

MONTHLY PERFORMANCE(TR Version)

Sep 2026	-4.24%
Aug 2026	6.54%
Jul 2026	1.05%
Jun 2026	4.36%
May 2026	4.15%
Apr 2026	8.62%
Mar 2026	1.89%
Feb 2026	1.83%
Jan 2026	4.49%
Dec 2025	1.24%
Nov 2025	1.31%
Oct 2025	-0.26%
Sep 2025	0.26%
Aug 2025	4.35%
Jul 2025	2.23%
Jun 2025	3.56%
May 2025	3.45%
Apr 2025	-5.70%
Mar 2025	-1.12%
Feb 2025	1.80%
Jan 2025	3.77%
Dec 2024	-8.60%
Nov 2024	8.32%
Oct 2024	-0.13%
Sep 2024	-0.98%
Aug 2024	-0.16%
Jul 2024	1.15%
Jun 2024	-1.72%
May 2024	1.39%
Apr 2024	-3.85%
Mar 2024	8.32%
Feb 2024	5.58%
Jan 2024	0.16%
Dec 2023	6.59%
Nov 2023	6.56%
Oct 2023	-5.54%
Sep 2023	-2.61%
Aug 2023	-3.03%
Jul 2023	9.55%
Jun 2023	9.42%

May 2023	-6.86%
Apr 2023	-1.02%
Mar 2023	-7.94%
Feb 2023	-3.27%
Jan 2023	9.80%
Dec 2022	-6.02%
Nov 2022	6.04%
Oct 2022	16.63%
Sep 2022	-9.35%
Aug 2022	0.45%
Jul 2022	8.91%
Jun 2022	-16.99%
May 2022	6.79%
Apr 2022	-5.75%
Mar 2022	2.10%
Feb 2022	1.47%
Jan 2022	2.95%
Dec 2021	4.45%
Nov 2021	-4.74%
Oct 2021	6.48%
Sep 2021	-0.74%
Aug 2021	2.65%
Jul 2021	-2.64%
Jun 2021	-1.53%
May 2021	5.43%
Apr 2021	3.90%
Mar 2021	4.56%
Feb 2021	14.27%
Jan 2021	0.16%
Dec 2020	5.62%
Nov 2020	24.08%
Oct 2020	0.32%
Sep 2020	-5.19%
Aug 2020	3.41%
Jul 2020	2.10%
Jun 2020	2.45%
May 2020	3.86%
Apr 2020	17.38%
Mar 2020	-30.49%
Feb 2020	-13.26%

Jan 2020	-8.72%
Dec 2019	4.08%
Nov 2019	5.87%
Oct 2019	1.47%
Sep 2019	5.76%
Aug 2019	-9.84%
Jul 2019	0.63%
Jun 2019	9.75%
May 2019	-12.19%
Apr 2019	4.74%
Mar 2019	-2.72%
Feb 2019	1.26%
Jan 2019	12.54%
Dec 2018	-13.89%
Nov 2018	-0.56%
Oct 2018	-11.08%
Sep 2018	-1.43%
Aug 2018	0.90%
Jul 2018	4.58%
Jun 2018	-2.91%
May 2018	3.27%
Apr 2018	3.75%
Mar 2018	-0.19%
Feb 2018	-5.45%
Jan 2018	5.94%
Dec 2017	4.28%
Nov 2017	3.89%
Oct 2017	2.35%
Sep 2017	8.58%
Aug 2017	-3.06%
Jul 2017	3.13%
Jun 2017	1.94%
May 2017	-0.84%
Apr 2017	-1.48%
Mar 2017	-1.80%
Feb 2017	1.28%
Jan 2017	3.60%
Dec 2016	0.96%
Nov 2016	15.48%
Oct 2016	0.46%

All Information as of 09/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q3 2026	3.09%
Q2 2026	18.06%
Q1 2026	8.41%
Q4 2025	2.31%
Q3 2025	6.95%
Q2 2025	1.02%
Q1 2025	4.46%
Q4 2024	-1.12%
Q3 2024	0.00%
Q2 2024	-4.20%
Q1 2024	14.54%
Q4 2023	7.29%
Q3 2023	3.45%
Q2 2023	0.87%
Q1 2023	-2.23%
Q4 2022	16.23%
Q3 2022	-0.83%
Q2 2022	-16.46%
Q1 2022	6.66%
Q4 2021	5.95%
Q3 2021	-0.79%
Q2 2021	7.87%
Q1 2021	19.68%
Q4 2020	31.48%
Q3 2020	0.10%
Q2 2020	24.90%
Q1 2020	-44.97%
Q4 2019	11.81%
Q3 2019	-4.05%
Q2 2019	0.94%
Q1 2019	10.86%
Q4 2018	-23.86%
Q3 2018	4.02%
Q2 2018	4.03%
Q1 2018	-0.02%
Q4 2017	10.87%
Q3 2017	8.56%
Q2 2017	-0.42%
Q1 2017	3.03%
Q4 2016	17.11%

All Information as of 09/30/2026.

All Information as of 09/30/2026.

Sources: Nasdaq Index Research. Bloomberg. FactSet.

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