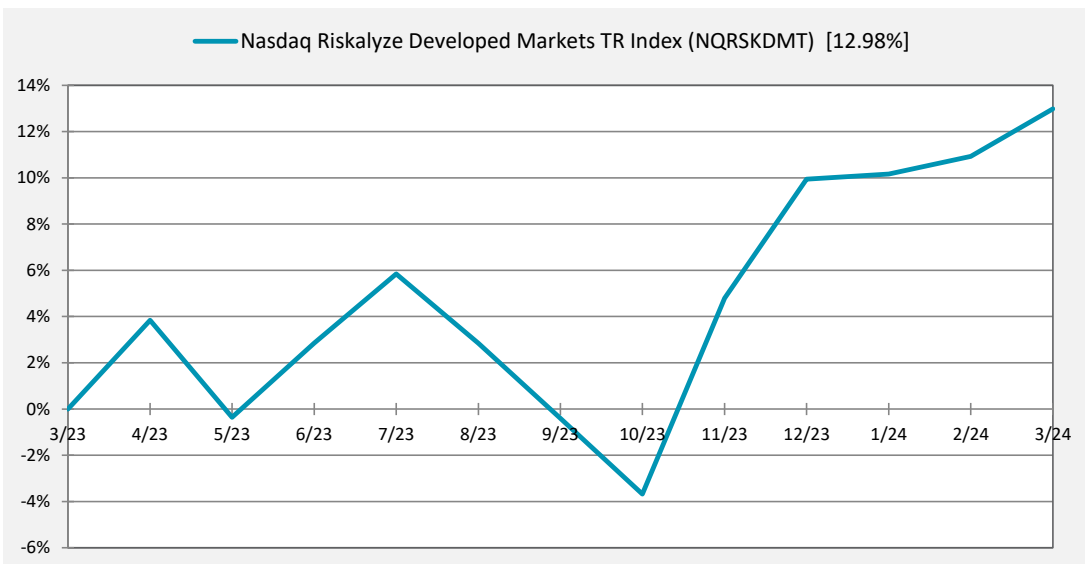


## Nasdaq Riskalyze Developed Markets TR Index

The Nasdaq Riskalyze Developed Markets Index seeks to create a diversified portfolio of low volatility securities. The Index selects securities from the Nasdaq Developed Markets Ex-US Large Mid Cap Index based on factors such as liquidity and volatility

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

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 410  
**Currency:** USD  
**History:** 06/13/2017  
**YTD Return:** 2.77%

### INDEX TICKERS

**Price Return:** NQRSKDM  
**Total Return:** NQRSKDMT  
**Net Total Return:** NQRSKDMN

### TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
8593	M'bishi HC Rg	2.64%
6971	Kyocera Rg	2.50%
SAP	SAP I	1.63%
4502	Takeda Pharma Rg	1.51%
AV.	Aviva Rg	1.48%
LSEG	LSE Group Rg	1.34%
CNR	Canadian Natl RI Rg	1.30%
VIV	Vivendi	1.12%
2702	McDonald's Hldg Rg	1.08%
9735	SECOM Rg	1.07%

### INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	8.05%	13
Telecommunications	5.27%	25
Health Care	11.75%	30
Financials	22.87%	91
Real Estate	1.41%	23
Consumer Discretionary	16.75%	45
Consumer Staples	7.71%	40
Industrials	16.34%	77
Basic Materials	3.15%	21
Energy	3.36%	15
Utilities	3.35%	30

All Information as of 03/28/2024.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	12.98%
2 Year	-3.36%
3 Year	2.65%
4 Year	36.54%
5 Year	-15.47%
6 Year	-0.06%
7 Year	14.15%
8 Year	4.51%
9 Year	1.25%
10 Year	2.95%

### CUMULATIVE

1 Year	12.98%
2 Year	9.19%
3 Year	12.08%
4 Year	53.04%
5 Year	29.36%
6 Year	29.27%
7 Year	47.57%
8 Year	54.22%
9 Year	56.15%
10 Year	60.76%

### CUMULATIVE ANNUALIZED

1 Year	12.98%
2 Year	4.49%
3 Year	3.88%
4 Year	11.22%
5 Year	5.28%
6 Year	4.37%
7 Year	5.72%
8 Year	5.56%
9 Year	5.08%
10 Year	4.86%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	9.90%
2 Year	15.58%
3 Year	12.84%
4 Year	15.17%
5 Year	19.02%
6 Year	9.61%
7 Year	7.96%
8 Year	12.65%
9 Year	13.20%
10 Year	8.77%

### CUMULATIVE

1 Year	9.90%
2 Year	13.06%
3 Year	12.98%
4 Year	13.57%
5 Year	14.80%
6 Year	14.08%
7 Year	13.39%
8 Year	13.30%
9 Year	13.29%
10 Year	12.90%

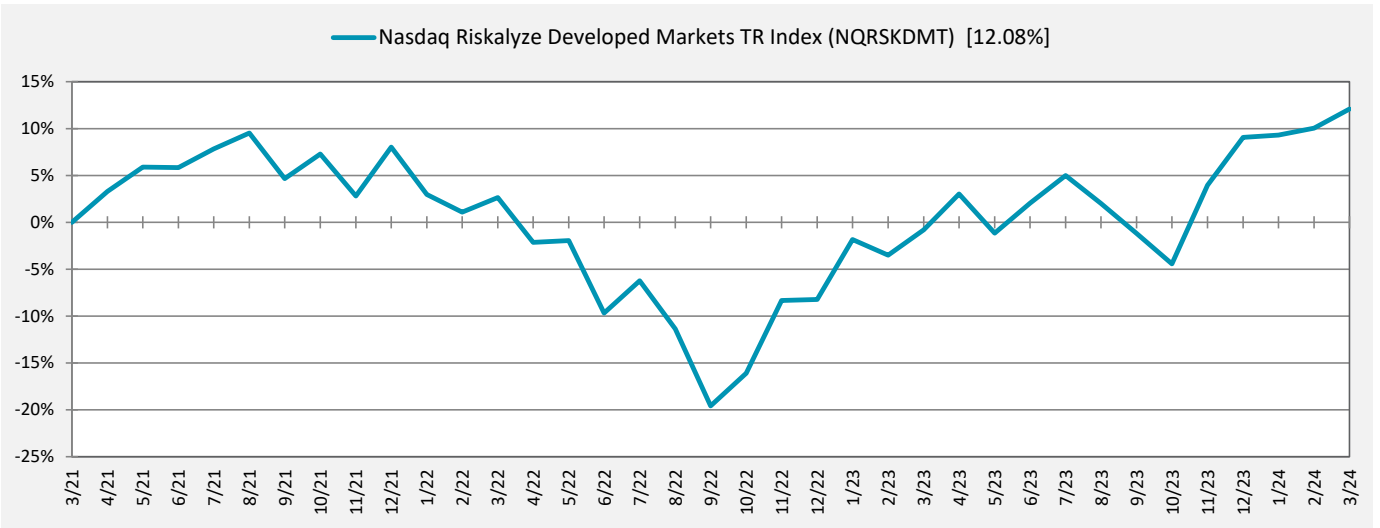
## PERFORMANCE(TR Version)

### CALENDER YEAR

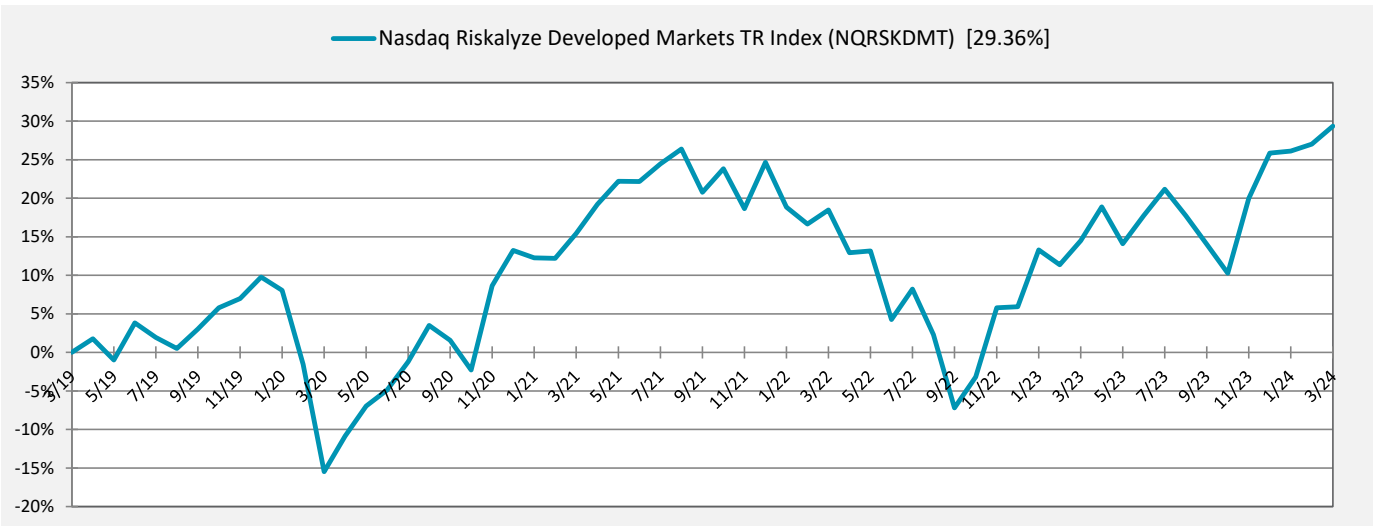
2024	2.77%
2023	18.84%
2022	-15.04%
2021	10.10%
2020	3.15%
2019	21.01%
2018	-10.55%
2017	24.08%
2016	-1.26%
2015	3.66%

All Information as of 03/28/2024.

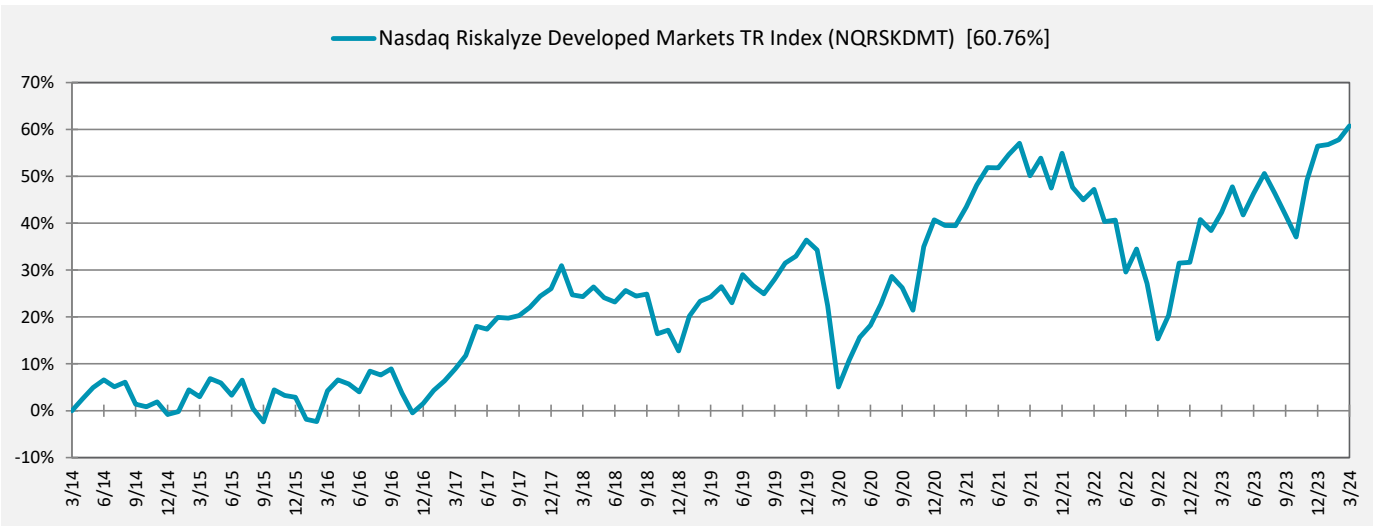
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 03/28/2024.

## MONTHLY PERFORMANCE(TR Version)

Mar 2024	1.85%	Nov 2020	11.19%	Jul 2017	2.14%
Feb 2024	0.69%	Oct 2020	-3.81%	Jun 2017	-0.49%
Jan 2024	0.21%	Sep 2020	-1.87%	May 2017	5.55%
Dec 2023	4.91%	Aug 2020	4.79%	Apr 2017	2.61%
Nov 2023	8.80%	Jul 2020	3.85%	Mar 2017	2.42%
Oct 2023	-3.29%	Jun 2020	2.22%	Feb 2017	1.94%
Sep 2023	-3.15%	May 2020	4.36%	Jan 2017	2.73%
Aug 2023	-2.83%	Apr 2020	5.48%	Dec 2016	2.03%
Jul 2023	2.91%	Mar 2020	-14.16%	Nov 2016	-4.03%
Jun 2023	3.22%	Feb 2020	-8.88%	Oct 2016	-4.79%
May 2023	-4.04%	Jan 2020	-1.55%	Sep 2016	1.23%
Apr 2023	3.84%	Dec 2019	2.59%	Aug 2016	-0.72%
Mar 2023	2.80%	Nov 2019	1.13%	Jul 2016	4.20%
Feb 2023	-1.69%	Oct 2019	2.69%	Jun 2016	-1.57%
Jan 2023	6.97%	Sep 2019	2.51%	May 2016	-0.82%
Dec 2022	0.11%	Aug 2019	-1.40%	Apr 2016	2.24%
Nov 2022	9.27%	Jul 2019	-1.82%	Mar 2016	6.71%
Oct 2022	4.32%	Jun 2019	4.88%	Feb 2016	-0.51%
Sep 2022	-9.27%	May 2019	-2.71%	Jan 2016	-4.55%
Aug 2022	-5.46%	Apr 2019	1.77%	Dec 2015	-0.39%
Jul 2022	3.80%	Mar 2019	0.76%	Nov 2015	-1.12%
Jun 2022	-7.89%	Feb 2019	2.60%	Oct 2015	6.99%
May 2022	0.21%	Jan 2019	6.63%	Sep 2015	-2.85%
Apr 2022	-4.67%	Dec 2018	-3.79%	Aug 2015	-5.68%
Mar 2022	1.57%	Nov 2018	0.66%	Jul 2015	3.11%
Feb 2022	-1.84%	Oct 2018	-6.78%	Jun 2015	-2.49%
Jan 2022	-4.68%	Sep 2018	0.36%	May 2015	-0.85%
Dec 2021	5.06%	Aug 2018	-0.98%	Apr 2015	3.79%
Nov 2021	-4.16%	Jul 2018	1.99%	Mar 2015	-1.42%
Oct 2021	2.50%	Jun 2018	-0.71%	Feb 2015	4.66%
Sep 2021	-4.43%	May 2018	-1.84%	Jan 2015	0.57%
Aug 2021	1.55%	Apr 2018	1.67%	Dec 2014	-2.62%
Jul 2021	1.88%	Mar 2018	-0.27%	Nov 2014	1.05%
Jun 2021	-0.04%	Feb 2018	-4.80%	Oct 2014	-0.54%
May 2021	2.50%	Jan 2018	3.92%	Sep 2014	-4.42%
Apr 2021	3.31%	Dec 2017	1.29%	Aug 2014	0.90%
Mar 2021	2.86%	Nov 2017	1.95%	Jul 2014	-1.38%
Feb 2021	-0.06%	Oct 2017	1.45%	Jun 2014	1.60%
Jan 2021	-0.84%	Sep 2017	0.48%	May 2014	2.30%
Dec 2020	4.23%	Aug 2017	-0.17%	Apr 2014	2.57%

All Information as of 03/28/2024.

## QUARTERLY PERFORMANCE(TR Version)

Q1 2024	2.77%
Q4 2023	10.38%
Q3 2023	-3.16%
Q2 2023	2.85%
Q1 2023	8.10%
Q4 2022	14.12%
Q3 2022	-10.97%
Q2 2022	-12.01%
Q1 2022	-4.97%
Q4 2021	3.21%
Q3 2021	-1.12%
Q2 2021	5.85%
Q1 2021	1.93%
Q4 2020	11.47%
Q3 2020	6.79%
Q2 2020	12.53%
Q1 2020	-23.00%
Q4 2019	6.54%
Q3 2019	-0.77%
Q2 2019	3.83%
Q1 2019	10.24%
Q4 2018	-9.73%
Q3 2018	1.35%
Q2 2018	-0.92%
Q1 2018	-1.33%
Q4 2017	4.77%
Q3 2017	2.45%
Q2 2017	7.78%
Q1 2017	7.25%
Q4 2016	-6.78%
Q3 2016	4.72%
Q2 2016	-0.19%
Q1 2016	1.34%
Q4 2015	5.38%
Q3 2015	-5.51%
Q2 2015	0.34%
Q1 2015	3.75%
Q4 2014	-2.12%
Q3 2014	-4.90%
Q2 2014	6.60%

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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