

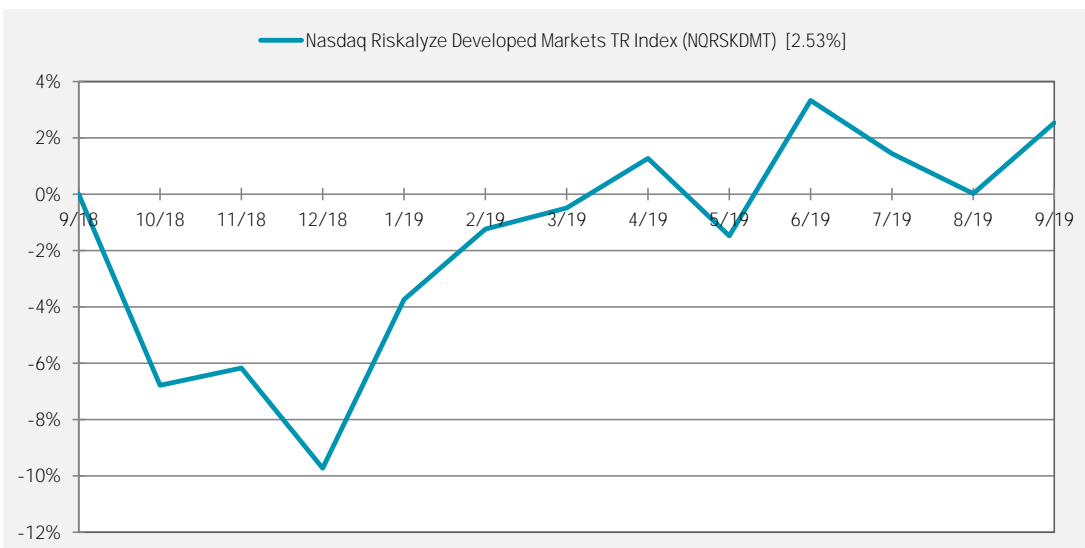


Nasdaq Riskalyze Developed Markets TR Index

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: 451
 Currency: USD
 History: 06/13/2017
 YTD Return: 13.58%

INDEX TICKERS

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

TOP 10 SECURITIES BY WEIGHT

| TICKER | SECURITY | WEIGHT |
|--------|---------------------|--------|
| 9735 | SECOM RG | 3.17% |
| 7011 | MITSUBI HEAVY IN RG | 2.81% |
| 7201 | NISSAN MOTOR CO RG | 2.27% |
| ROG | ROCHE HLDG DR | 1.96% |
| NOVN | NOVARTIS N | 1.67% |
| ORI | ORICA RG | 1.59% |
| ULVR | UNILEVER RG | 1.55% |
| DGE | DIAGEO RG | 1.48% |
| 7751 | CANON RG | 1.39% |
| 9041 | KINTETSU HLDG RG | 1.27% |

INDUSTRY BREAKDOWN

| INDUSTRY | WEIGHT | SECURITIES |
|--------------------|--------|------------|
| Oil & Gas | 2.27% | 16 |
| Basic Materials | 4.41% | 25 |
| Industrials | 16.72% | 70 |
| Consumer Goods | 16.46% | 44 |
| Health Care | 10.08% | 28 |
| Consumer Services | 8.71% | 34 |
| Telecommunications | 2.62% | 21 |
| Utilities | 3.61% | 30 |
| Financials | 29.10% | 173 |
| Technology | 6.03% | 10 |

PERFORMANCE(TR Version)

ANNUAL

| | |
|---------|--------|
| 1 Year | 2.53% |
| 2 Year | 3.82% |
| 3 Year | 10.40% |
| 4 Year | 11.62% |
| 5 Year | -3.72% |
| 6 Year | 10.81% |
| 7 Year | 17.59% |
| 8 Year | 18.98% |
| 9 Year | -3.68% |
| 10 Year | 8.67% |

CUMULATIVE

| | |
|---------|---------|
| 1 Year | 2.53% |
| 2 Year | 6.44% |
| 3 Year | 17.52% |
| 4 Year | 31.17% |
| 5 Year | 26.30% |
| 6 Year | 39.94% |
| 7 Year | 64.55% |
| 8 Year | 95.78% |
| 9 Year | 88.57% |
| 10 Year | 104.92% |

ANNUALIZED

| | |
|---------|-------|
| 1 Year | 2.53% |
| 2 Year | 3.17% |
| 3 Year | 5.53% |
| 4 Year | 7.02% |
| 5 Year | 4.78% |
| 6 Year | 5.76% |
| 7 Year | 7.37% |
| 8 Year | 8.76% |
| 9 Year | 7.30% |
| 10 Year | 7.44% |

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

| | |
|---------|--------|
| 1 Year | 9.33% |
| 2 Year | 8.52% |
| 3 Year | 8.00% |
| 4 Year | 14.43% |
| 5 Year | 11.91% |
| 6 Year | 8.12% |
| 7 Year | 10.98% |
| 8 Year | 17.09% |
| 9 Year | 18.95% |
| 10 Year | 17.93% |

CUMULATIVE

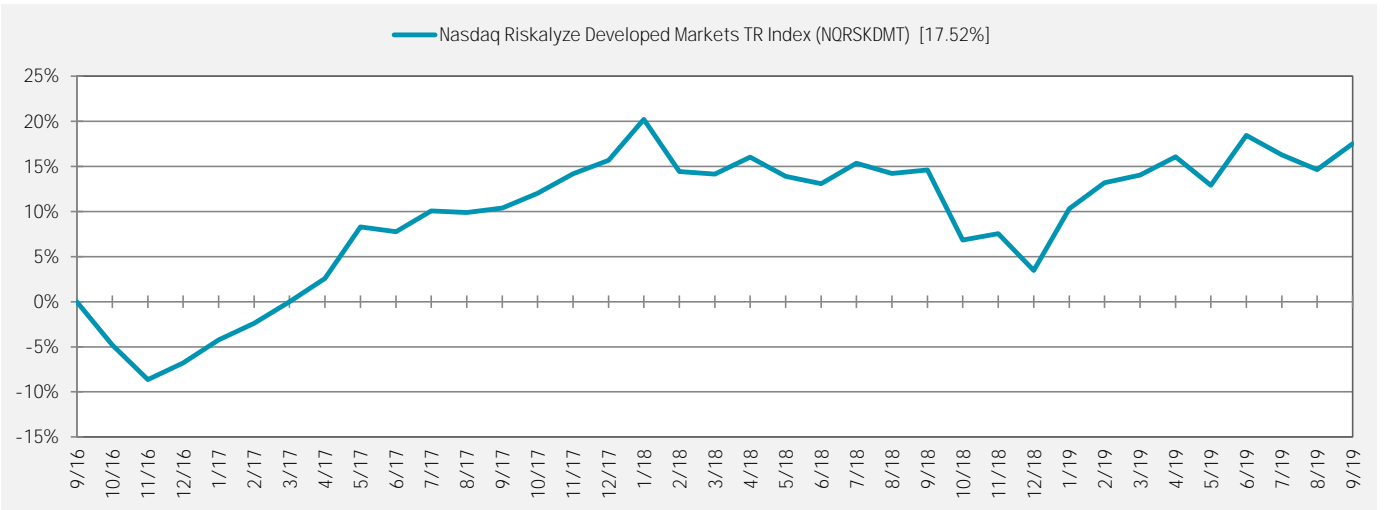
| | |
|---------|--------|
| 1 Year | 9.33% |
| 2 Year | 8.93% |
| 3 Year | 8.63% |
| 4 Year | 10.43% |
| 5 Year | 10.75% |
| 6 Year | 10.35% |
| 7 Year | 10.44% |
| 8 Year | 11.47% |
| 9 Year | 12.50% |
| 10 Year | 13.13% |

PERFORMANCE(TR Version)

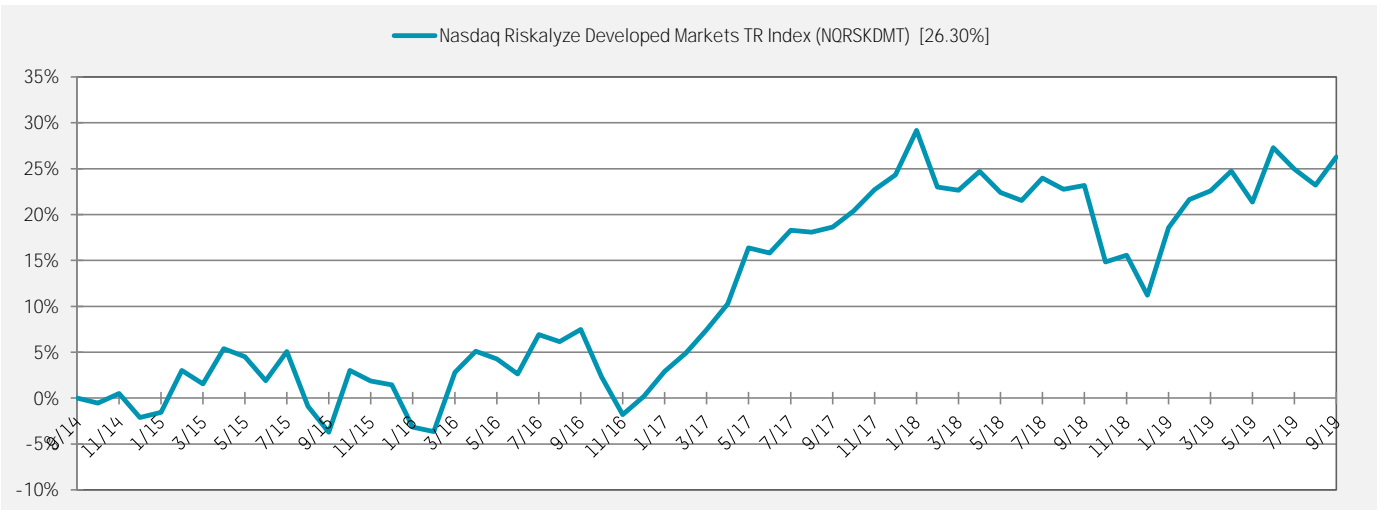
CALENDER YEAR

| | |
|------|---------|
| 2019 | 13.58% |
| 2018 | -10.55% |
| 2017 | 24.08% |
| 2016 | -1.26% |
| 2015 | 3.66% |
| 2014 | 2.41% |
| 2013 | 19.98% |
| 2012 | 18.41% |
| 2011 | -3.91% |
| 2010 | 10.04% |

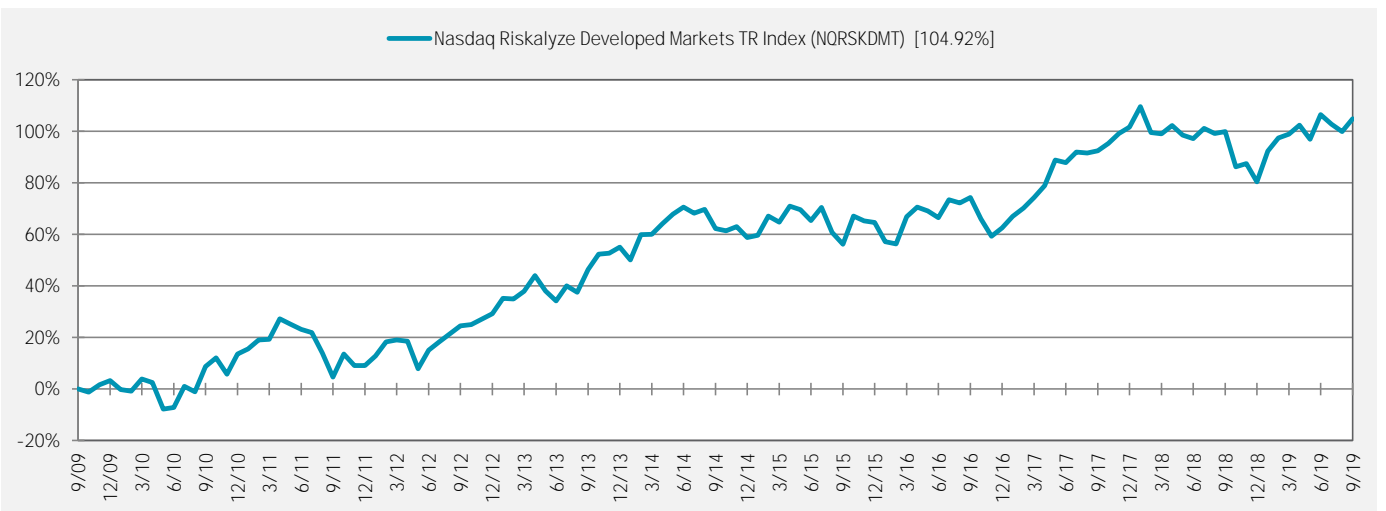
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

| | |
|----------|--------|
| Sep 2019 | 2.50% |
| Aug 2019 | -1.40% |
| Jul 2019 | -1.82% |
| Jun 2019 | 4.88% |
| May 2019 | -2.71% |
| Apr 2019 | 1.77% |
| Mar 2019 | 0.76% |
| Feb 2019 | 2.60% |
| Jan 2019 | 6.63% |
| Dec 2018 | -3.79% |
| Nov 2018 | 0.66% |
| Oct 2018 | -6.78% |
| Sep 2018 | 0.36% |
| Aug 2018 | -0.98% |
| Jul 2018 | 1.99% |
| Jun 2018 | -0.71% |
| May 2018 | -1.84% |
| Apr 2018 | 1.67% |
| Mar 2018 | -0.27% |
| Feb 2018 | -4.80% |
| Jan 2018 | 3.92% |
| Dec 2017 | 1.29% |
| Nov 2017 | 1.95% |
| Oct 2017 | 1.45% |
| Sep 2017 | 0.48% |
| Aug 2017 | -0.17% |
| Jul 2017 | 2.14% |
| Jun 2017 | -0.49% |
| May 2017 | 5.55% |
| Apr 2017 | 2.61% |
| Mar 2017 | 2.42% |
| Feb 2017 | 1.94% |
| Jan 2017 | 2.73% |
| Dec 2016 | 2.03% |
| Nov 2016 | -4.03% |
| Oct 2016 | -4.79% |
| Sep 2016 | 1.23% |
| Aug 2016 | -0.72% |
| Jul 2016 | 4.20% |
| Jun 2016 | -1.57% |

| | |
|----------|--------|
| May 2016 | -0.82% |
| Apr 2016 | 2.24% |
| Mar 2016 | 6.71% |
| Feb 2016 | -0.51% |
| Jan 2016 | -4.55% |
| Dec 2015 | -0.39% |
| Nov 2015 | -1.12% |
| Oct 2015 | 6.99% |
| Sep 2015 | -2.85% |
| Aug 2015 | -5.68% |
| Jul 2015 | 3.11% |
| Jun 2015 | -2.49% |
| May 2015 | -0.85% |
| Apr 2015 | 3.79% |
| Mar 2015 | -1.42% |
| Feb 2015 | 4.66% |
| Jan 2015 | 0.57% |
| Dec 2014 | -2.62% |
| Nov 2014 | 1.05% |
| Oct 2014 | -0.54% |
| Sep 2014 | -4.42% |
| Aug 2014 | 0.90% |
| Jul 2014 | -1.38% |
| Jun 2014 | 1.60% |
| May 2014 | 2.30% |
| Apr 2014 | 2.57% |
| Mar 2014 | 0.11% |
| Feb 2014 | 6.53% |
| Jan 2014 | -3.23% |
| Dec 2013 | 1.57% |
| Nov 2013 | 0.26% |
| Oct 2013 | 3.99% |
| Sep 2013 | 6.49% |
| Aug 2013 | -1.77% |
| Jul 2013 | 4.30% |
| Jun 2013 | -2.80% |
| May 2013 | -4.13% |
| Apr 2013 | 4.42% |
| Mar 2013 | 2.27% |
| Feb 2013 | -0.26% |

| | |
|----------|---------|
| Jan 2013 | 4.64% |
| Dec 2012 | 1.71% |
| Nov 2012 | 1.62% |
| Oct 2012 | 0.42% |
| Sep 2012 | 2.59% |
| Aug 2012 | 2.65% |
| Jul 2012 | 2.81% |
| Jun 2012 | 6.68% |
| May 2012 | -9.06% |
| Apr 2012 | -0.36% |
| Mar 2012 | 0.63% |
| Feb 2012 | 4.78% |
| Jan 2012 | 3.39% |
| Dec 2011 | 0.02% |
| Nov 2011 | -3.96% |
| Oct 2011 | 8.57% |
| Sep 2011 | -8.10% |
| Aug 2011 | -6.54% |
| Jul 2011 | -1.06% |
| Jun 2011 | -1.57% |
| May 2011 | -1.69% |
| Apr 2011 | 6.76% |
| Mar 2011 | 0.21% |
| Feb 2011 | 2.92% |
| Jan 2011 | 1.77% |
| Dec 2010 | 7.48% |
| Nov 2010 | -5.72% |
| Oct 2010 | 3.16% |
| Sep 2010 | 9.81% |
| Aug 2010 | -2.05% |
| Jul 2010 | 8.86% |
| Jun 2010 | 0.72% |
| May 2010 | -10.17% |
| Apr 2010 | -1.29% |
| Mar 2010 | 4.76% |
| Feb 2010 | -0.61% |
| Jan 2010 | -3.34% |
| Dec 2009 | 1.58% |
| Nov 2009 | 2.93% |
| Oct 2009 | -1.26% |

QUARTERLY PERFORMANCE(TR Version)

| | |
|---------|---------|
| 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% |
| Q1 2014 | 3.21% |
| Q4 2013 | 5.90% |
| Q3 2013 | 9.10% |
| Q2 2013 | -2.70% |
| Q1 2013 | 6.73% |
| Q4 2012 | 3.78% |
| Q3 2012 | 8.27% |
| Q2 2012 | -3.34% |
| Q1 2012 | 9.02% |
| Q4 2011 | 4.29% |
| Q3 2011 | -15.02% |
| Q2 2011 | 3.30% |
| Q1 2011 | 4.96% |
| Q4 2010 | 4.54% |
| Q3 2010 | 17.09% |
| Q2 2010 | -10.69% |
| Q1 2010 | 0.65% |
| Q4 2009 | 3.24% |

All Information as of 09/30/2019.

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

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