

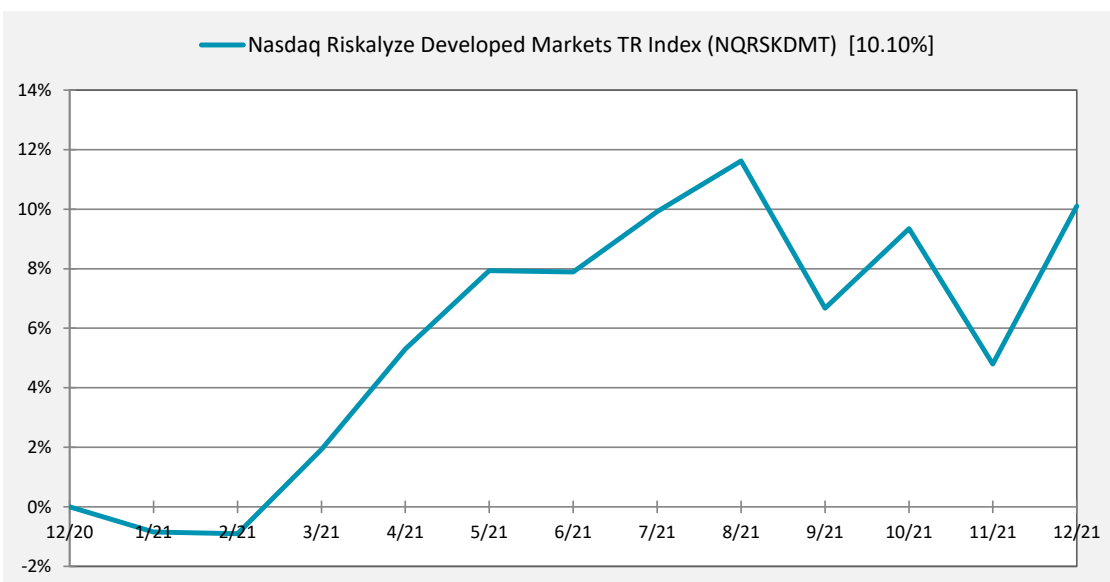


Nasdaq Riskalyze Developed Markets TR Index

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: 438
Currency: USD
History: 06/13/2017
YTD Return: 10.10%

INDEX TICKERS

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

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
8001	ITOCHU Rg	2.18%
8058	Mitsubishi Corp Rg	2.10%
4502	Takeda Pharma Rg	2.02%
ROG	Roche Hldg DR	2.02%
9735	SECOM Rg	2.00%
REL	RELX Rg	1.99%
NOVN	Novartis N	1.91%
CRDA	Croda Intl Rg	1.77%
OTEX	Open Text Rg	1.36%
8630	Sompo Hldgs Rg	1.12%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	9.22%	22
Telecommunications	4.32%	27
Health Care	13.17%	32
Financials	21.78%	91
Real Estate	3.13%	41
Consumer Discretionary	9.52%	26
Consumer Staples	9.75%	47
Industrials	19.01%	77
Basic Materials	4.81%	25
Energy	1.52%	13
Utilities	3.76%	37

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	10.10%
2 Year	3.15%
3 Year	21.01%
4 Year	-10.55%
5 Year	24.08%
6 Year	-1.26%
7 Year	3.66%
8 Year	2.41%
9 Year	19.98%
10 Year	18.41%

CUMULATIVE

1 Year	10.10%
2 Year	13.57%
3 Year	37.43%
4 Year	22.93%
5 Year	52.54%
6 Year	50.62%
7 Year	56.14%
8 Year	59.90%
9 Year	91.85%
10 Year	127.16%

CUMULATIVE ANNUALIZED

1 Year	10.10%
2 Year	6.57%
3 Year	11.18%
4 Year	5.30%
5 Year	8.81%
6 Year	7.06%
7 Year	6.57%
8 Year	6.04%
9 Year	7.51%
10 Year	8.55%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	10.11%
2 Year	22.82%
3 Year	7.64%
4 Year	10.23%
5 Year	6.89%
6 Year	14.47%
7 Year	11.89%
8 Year	8.45%
9 Year	10.72%
10 Year	13.46%

CUMULATIVE

1 Year	10.11%
2 Year	17.57%
3 Year	15.06%
4 Year	14.03%
5 Year	12.92%
6 Year	13.19%
7 Year	13.01%
8 Year	12.52%
9 Year	12.33%
10 Year	12.45%

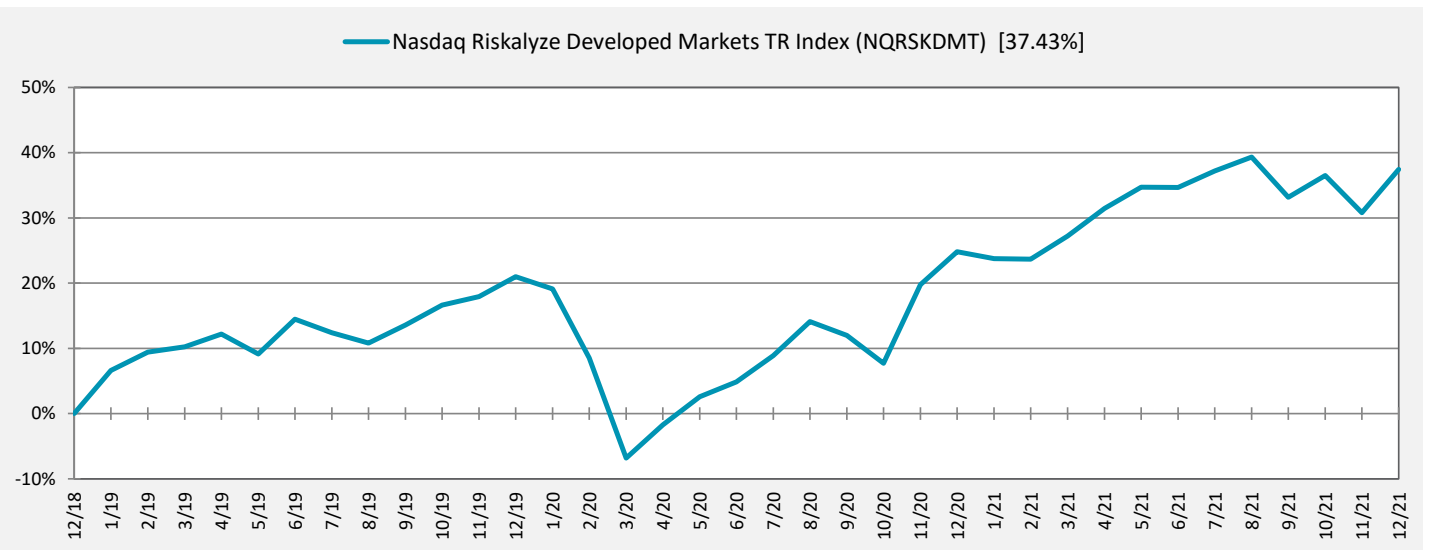
PERFORMANCE(TR Version)

CALENDER YEAR

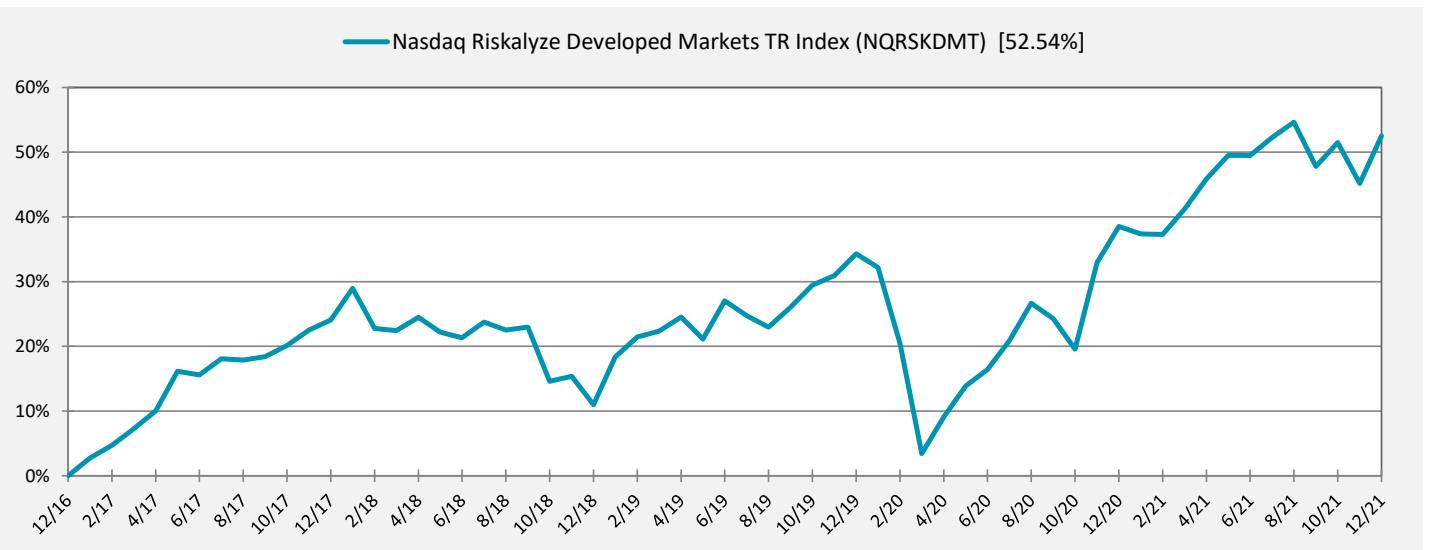
2021	10.10%
2020	3.15%
2019	21.01%
2018	-10.55%
2017	24.08%
2016	-1.26%
2015	3.66%
2014	2.41%
2013	19.98%
2012	18.41%

All Information as of 12/31/2021.

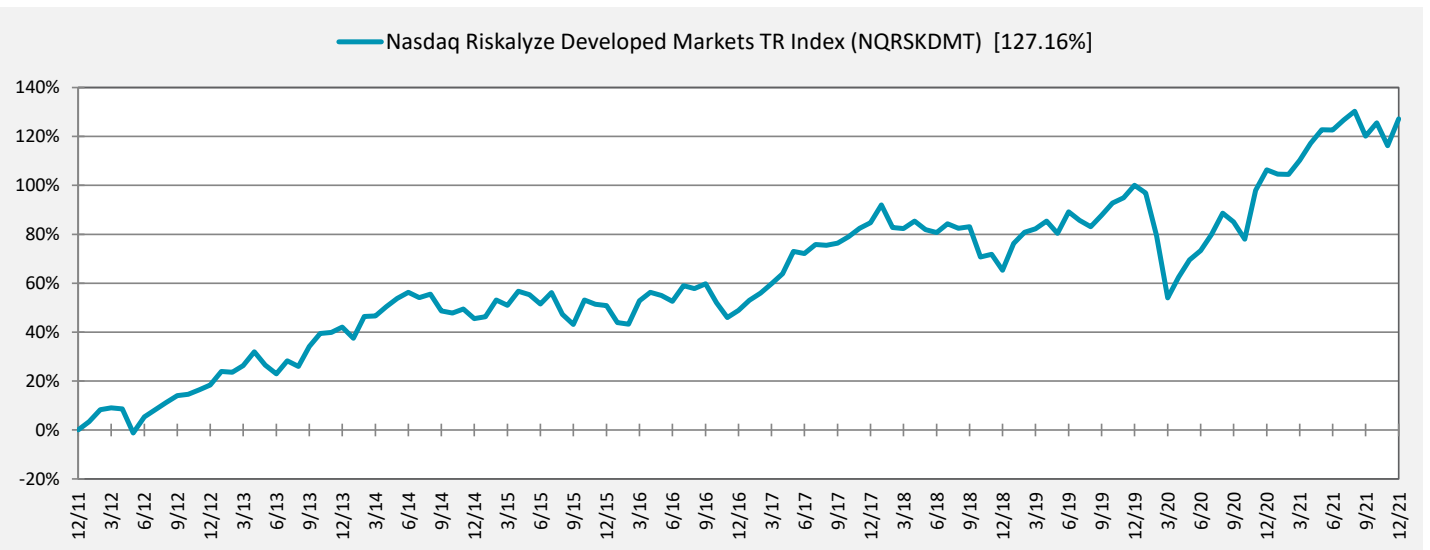
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

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%
Nov 2020	11.19%	Jul 2017	2.14%	Mar 2014	0.11%
Oct 2020	-3.81%	Jun 2017	-0.49%	Feb 2014	6.53%
Sep 2020	-1.87%	May 2017	5.55%	Jan 2014	-3.23%
Aug 2020	4.79%	Apr 2017	2.61%	Dec 2013	1.57%
Jul 2020	3.85%	Mar 2017	2.42%	Nov 2013	0.26%
Jun 2020	2.22%	Feb 2017	1.94%	Oct 2013	3.99%
May 2020	4.36%	Jan 2017	2.73%	Sep 2013	6.49%
Apr 2020	5.48%	Dec 2016	2.03%	Aug 2013	-1.77%
Mar 2020	-14.16%	Nov 2016	-4.03%	Jul 2013	4.30%
Feb 2020	-8.88%	Oct 2016	-4.79%	Jun 2013	-2.80%
Jan 2020	-1.55%	Sep 2016	1.23%	May 2013	-4.13%
Dec 2019	2.59%	Aug 2016	-0.72%	Apr 2013	4.42%
Nov 2019	1.13%	Jul 2016	4.20%	Mar 2013	2.27%
Oct 2019	2.69%	Jun 2016	-1.57%	Feb 2013	-0.26%
Sep 2019	2.51%	May 2016	-0.82%	Jan 2013	4.64%
Aug 2019	-1.40%	Apr 2016	2.24%	Dec 2012	1.71%
Jul 2019	-1.82%	Mar 2016	6.71%	Nov 2012	1.62%
Jun 2019	4.88%	Feb 2016	-0.51%	Oct 2012	0.42%
May 2019	-2.71%	Jan 2016	-4.55%	Sep 2012	2.59%
Apr 2019	1.77%	Dec 2015	-0.39%	Aug 2012	2.65%
Mar 2019	0.76%	Nov 2015	-1.12%	Jul 2012	2.81%
Feb 2019	2.60%	Oct 2015	6.99%	Jun 2012	6.68%
Jan 2019	6.63%	Sep 2015	-2.85%	May 2012	-9.06%
Dec 2018	-3.79%	Aug 2015	-5.68%	Apr 2012	-0.36%
Nov 2018	0.66%	Jul 2015	3.11%	Mar 2012	0.63%
Oct 2018	-6.78%	Jun 2015	-2.49%	Feb 2012	4.78%
Sep 2018	0.36%	May 2015	-0.85%	Jan 2012	3.39%

QUARTERLY PERFORMANCE(TR Version)

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%
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%

All Information as of 12/31/2021.

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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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