

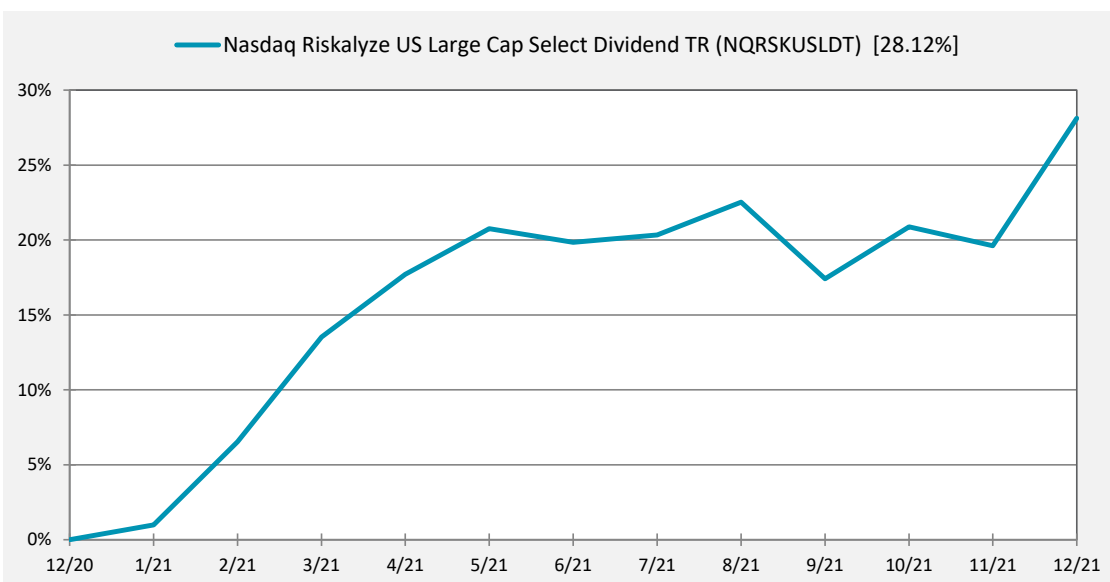


## Nasdaq Riskalyze US Large Cap Select Dividend TR

The Nasdaq Riskalyze US Large Cap Select Dividend Index seeks to create a diversified portfolio of dividend-paying securities with above average yield. The Index selects securities from the Nasdaq US 500 Large Cap Index.

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

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 210  
**Currency:** USD  
**History:** 06/13/2017  
**YTD Return:** 28.12%

### INDEX TICKERS

**Price Return:** NQRSKUSLD  
**Total Return:** NQRSKUSLDT  
**Net Total Return:** NQRSKUSLDN

### TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
IBM	INTL BUSINESS MACH	4.00%
AVGO	BROADCOM INC.	3.47%
HPQ	HP INC.	3.33%
HPE	HEWLETT PACKARD ENT	3.18%
QCOM	QUALCOMM INC	2.49%
GLW	CORNING INC	2.24%
OMC	OMNICOM GP INC	2.20%
INTC	INTEL CORP	2.12%
NTAP	NETAPP INC.	1.89%
VFC	V F CP	1.83%

### INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	30.23%	13
Telecommunications	2.94%	4
Health Care	13.32%	16
Financials	10.22%	37
Real Estate	2.86%	27
Consumer Discretionary	15.83%	12
Consumer Staples	5.03%	25
Industrials	13.18%	28
Basic Materials	1.17%	10
Energy	2.64%	12
Utilities	2.58%	26

All Information as of 12/31/2021.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	28.12%
2 Year	7.16%
3 Year	27.67%
4 Year	-6.02%
5 Year	17.08%
6 Year	20.20%
7 Year	-3.18%
8 Year	16.96%
9 Year	28.86%
10 Year	15.64%

### CUMULATIVE

1 Year	28.12%
2 Year	37.29%
3 Year	75.28%
4 Year	64.73%
5 Year	92.87%
6 Year	131.83%
7 Year	124.46%
8 Year	162.52%
9 Year	238.27%
10 Year	291.19%

### CUMULATIVE ANNUALIZED

1 Year	28.12%
2 Year	17.17%
3 Year	20.57%
4 Year	13.29%
5 Year	14.04%
6 Year	15.04%
7 Year	12.24%
8 Year	12.82%
9 Year	14.50%
10 Year	14.61%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	13.33%
2 Year	37.68%
3 Year	13.55%
4 Year	15.38%
5 Year	7.39%
6 Year	14.01%
7 Year	14.77%
8 Year	9.52%
9 Year	11.15%
10 Year	11.53%

### CUMULATIVE

1 Year	13.33%
2 Year	28.26%
3 Year	24.36%
4 Year	22.46%
5 Year	20.37%
6 Year	19.45%
7 Year	18.85%
8 Year	17.95%
9 Year	17.33%
10 Year	16.84%

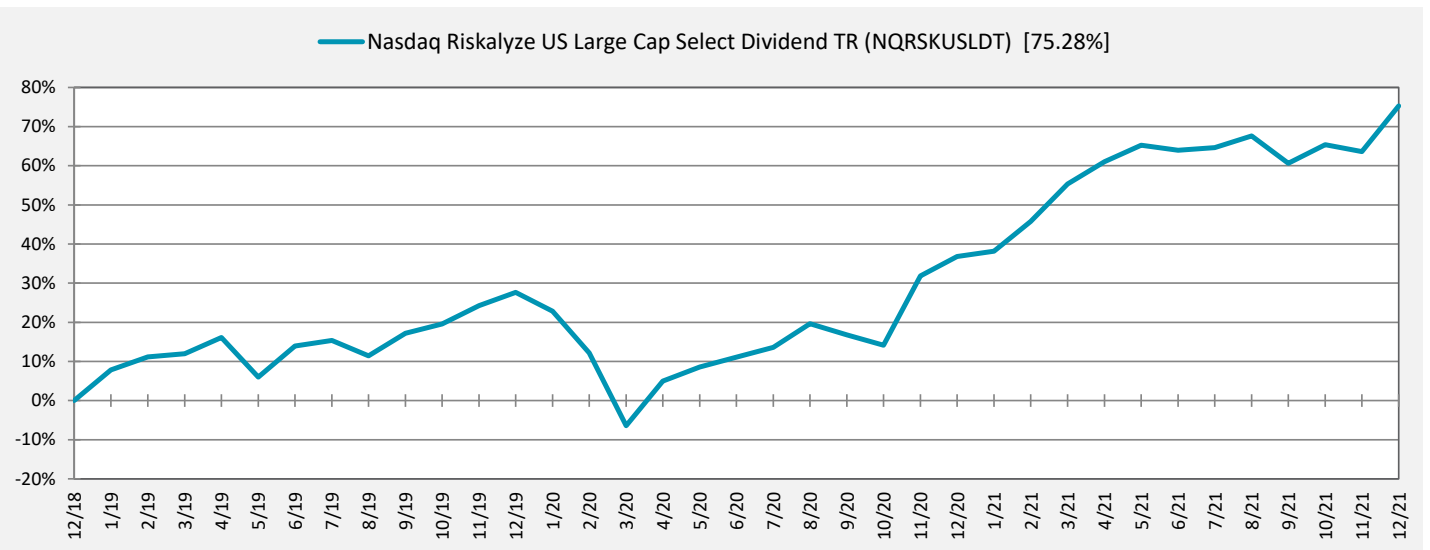
## PERFORMANCE(TR Version)

### CALENDER YEAR

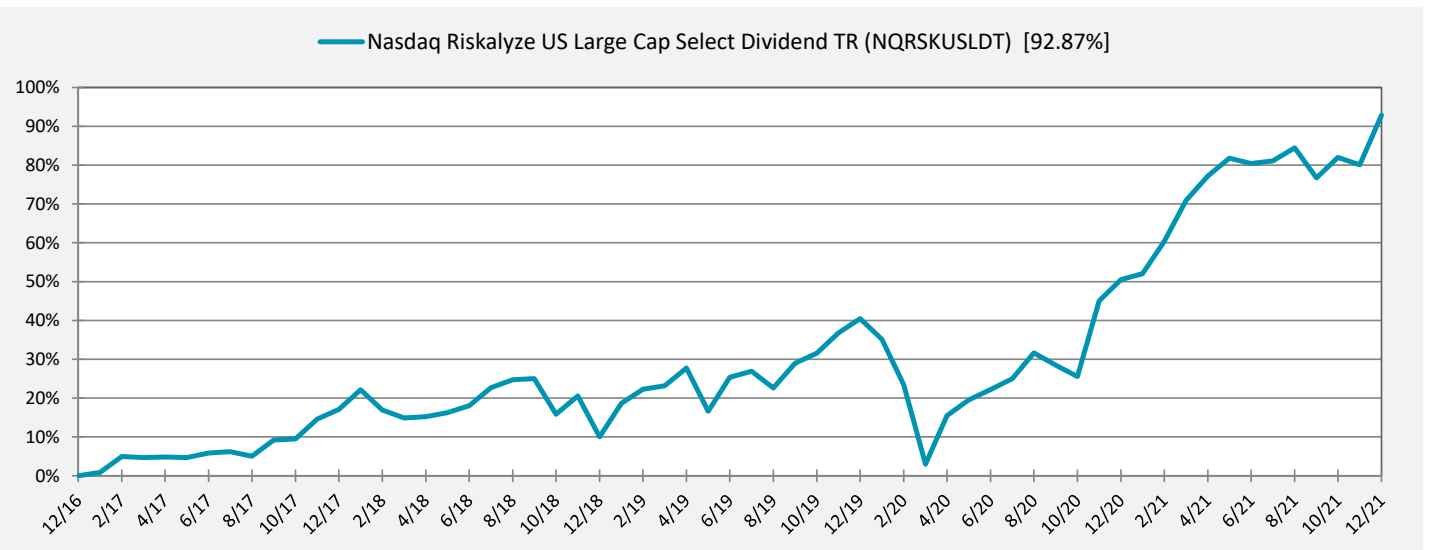
2021	28.12%
2020	7.16%
2019	27.67%
2018	-6.02%
2017	17.08%
2016	20.20%
2015	-3.18%
2014	16.96%
2013	28.86%
2012	15.64%

All Information as of 12/31/2021.

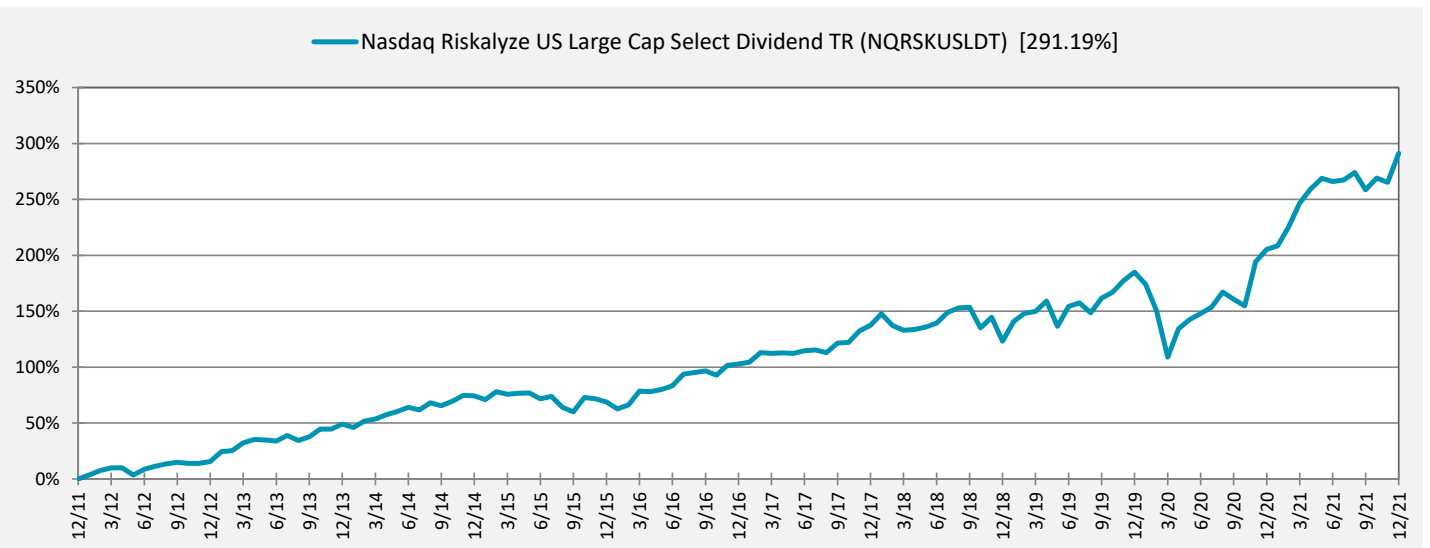
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 12/31/2021.

## MONTHLY PERFORMANCE(TR Version)

Dec 2021	7.12%	Aug 2018	1.63%	Apr 2015	0.53%
Nov 2021	-1.05%	Jul 2018	3.99%	Mar 2015	-1.36%
Oct 2021	2.96%	Jun 2018	1.50%	Feb 2015	4.23%
Sep 2021	-4.17%	May 2018	0.89%	Jan 2015	-1.94%
Aug 2021	1.82%	Apr 2018	0.32%	Dec 2014	-0.25%
Jul 2021	0.40%	Mar 2018	-1.76%	Nov 2014	3.12%
Jun 2021	-0.75%	Feb 2018	-4.27%	Oct 2014	2.41%
May 2021	2.60%	Jan 2018	4.32%	Sep 2014	-1.50%
Apr 2021	3.68%	Dec 2017	2.13%	Aug 2014	3.96%
Mar 2021	6.56%	Nov 2017	4.70%	Jul 2014	-1.56%
Feb 2021	5.49%	Oct 2017	0.26%	Jun 2014	2.44%
Jan 2021	0.99%	Sep 2017	3.96%	May 2014	1.84%
Dec 2020	3.76%	Aug 2017	-1.09%	Apr 2014	2.39%
Nov 2020	15.52%	Jul 2017	0.32%	Mar 2014	1.30%
Oct 2020	-2.27%	Jun 2017	1.14%	Feb 2014	3.96%
Sep 2020	-2.40%	May 2017	-0.18%	Jan 2014	-2.09%
Aug 2020	5.33%	Apr 2017	0.16%	Dec 2013	3.11%
Jul 2020	2.27%	Mar 2017	-0.28%	Nov 2013	0.03%
Jun 2020	2.28%	Feb 2017	4.12%	Oct 2013	4.89%
May 2020	3.47%	Jan 2017	0.83%	Sep 2013	2.46%
Apr 2020	12.17%	Dec 2016	0.58%	Aug 2013	-3.19%
Mar 2020	-16.57%	Nov 2016	4.61%	Jul 2013	3.70%
Feb 2020	-8.68%	Oct 2016	-1.99%	Jun 2013	-0.60%
Jan 2020	-3.80%	Sep 2016	0.81%	May 2013	-0.42%
Dec 2019	2.73%	Aug 2016	0.69%	Apr 2013	2.32%
Nov 2019	3.91%	Jul 2016	5.69%	Mar 2013	5.47%
Oct 2019	2.05%	Jun 2016	1.81%	Feb 2013	0.88%
Sep 2019	5.18%	May 2016	1.15%	Jan 2013	7.45%
Aug 2019	-3.42%	Apr 2016	-0.31%	Dec 2012	1.57%
Jul 2019	1.25%	Mar 2016	7.49%	Nov 2012	0.03%
Jun 2019	7.51%	Feb 2016	2.17%	Oct 2012	-0.89%
May 2019	-8.73%	Jan 2016	-3.64%	Sep 2012	1.27%
Apr 2019	3.72%	Dec 2015	-1.67%	Aug 2012	1.82%
Mar 2019	0.75%	Nov 2015	-0.70%	Jul 2012	2.42%
Feb 2019	3.04%	Oct 2015	7.98%	Jun 2012	5.02%
Jan 2019	7.84%	Sep 2015	-2.45%	May 2012	-5.67%
Dec 2018	-8.73%	Aug 2015	-5.54%	Apr 2012	-0.10%
Nov 2018	4.06%	Jul 2015	1.14%	Mar 2012	2.22%
Oct 2018	-7.30%	Jun 2015	-2.95%	Feb 2012	3.90%
Sep 2018	0.21%	May 2015	0.18%	Jan 2012	3.48%

## QUARTERLY PERFORMANCE(TR Version)

Q4 2021	9.12%
Q3 2021	-2.03%
Q2 2021	5.57%
Q1 2021	13.52%
Q4 2020	17.14%
Q3 2020	5.13%
Q2 2020	18.71%
Q1 2020	-26.71%
Q4 2019	8.94%
Q3 2019	2.85%
Q2 2019	1.77%
Q1 2019	11.95%
Q4 2018	-11.96%
Q3 2018	5.91%
Q2 2018	2.73%
Q1 2018	-1.89%
Q4 2017	7.21%
Q3 2017	3.16%
Q2 2017	1.13%
Q1 2017	4.69%
Q4 2016	3.13%
Q3 2016	7.28%
Q2 2016	2.66%
Q1 2016	5.82%
Q4 2015	5.43%
Q3 2015	-6.81%
Q2 2015	-2.25%
Q1 2015	0.82%
Q4 2014	5.35%
Q3 2014	0.80%
Q2 2014	6.81%
Q1 2014	3.11%
Q4 2013	8.18%
Q3 2013	2.86%
Q2 2013	1.28%
Q1 2013	14.33%
Q4 2012	0.69%
Q3 2012	5.60%
Q2 2012	-1.04%
Q1 2012	9.89%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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