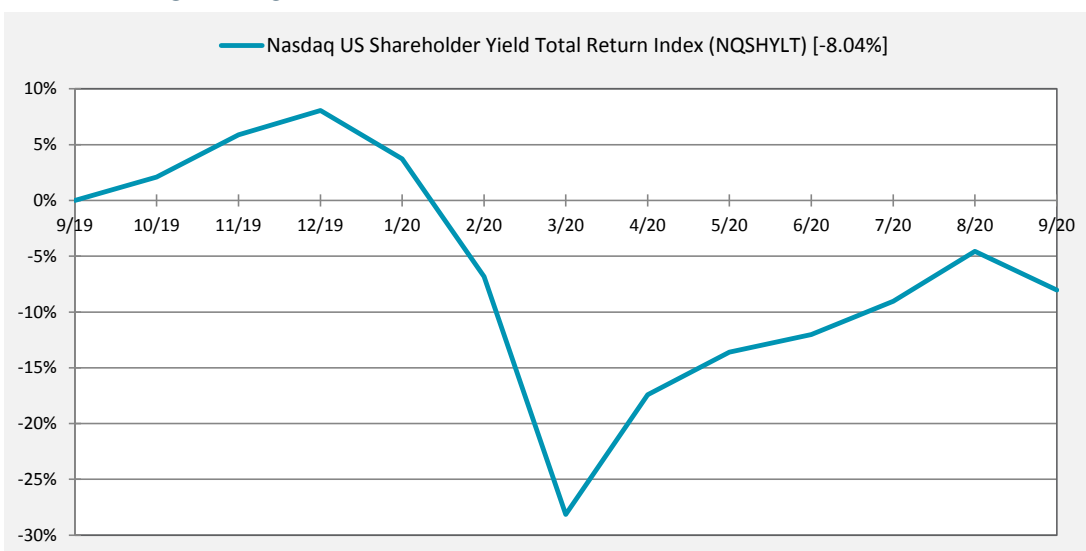


# Nasdaq US Shareholder Yield Index

The Nasdaq US Shareholder Yield Index is designed to provide exposure to US companies within the Nasdaq US Large Mid Cap Index which exhibit high degrees of sustainable shareholder yield. The universe of securities is screened by a series of quantitative and qualitative factors. The top ranked securities are then selected and a proprietary weighting methodology is applied.

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

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 129  
**Currency:** USD  
**History:** 01/19/2016  
**YTD Return:** -14.91%

## INDEX TICKERS

**Price Return:** NQSHYL  
**Total Return:** NQSHYLT  
**Net Total Return:** NQSHYLN

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
ADT	ADT INC.	4.05%
VMW	VMWARE; INC.	3.94%
OMF	ONEMAIN HOLDINGS INC	1.93%
MO	ALTRIA GROUP INC	1.88%
PCAR	PACCAR INC.	1.72%
THG	HANOVER INSURANCE GR	1.67%
CUBE	CUBESMART	1.63%
WSO	WATSCO INC	1.58%
PGR	PROGRESSIVE CP	1.50%
PM	PHILIP MORRIS INTL	1.49%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	4.37%	7
Basic Materials	6.07%	6
Industrials	19.98%	25
Consumer Goods	8.25%	8
Health Care	4.85%	7
Consumer Services	12.77%	19
Telecommunications	0.00%	0
Utilities	0.00%	0
Financials	32.34%	44
Technology	11.36%	13

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	-8.04%
2 Year	-1.97%
3 Year	13.42%
4 Year	21.29%
5 Year	10.15%
6 Year	-2.05%
7 Year	19.23%
8 Year	34.75%
9 Year	28.56%
10 Year	2.89%

### CUMULATIVE

1 Year	-8.04%
2 Year	-9.86%
3 Year	2.24%
4 Year	24.01%
5 Year	36.60%
6 Year	33.80%
7 Year	59.53%
8 Year	114.96%
9 Year	176.36%
10 Year	184.35%

### CUMULATIVE ANNUALIZED

1 Year	-8.04%
2 Year	-5.06%
3 Year	0.74%
4 Year	5.53%
5 Year	6.44%
6 Year	4.97%
7 Year	6.90%
8 Year	10.04%
9 Year	11.96%
10 Year	11.02%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	43.06%
2 Year	18.73%
3 Year	12.71%
4 Year	10.39%
5 Year	17.41%
6 Year	15.40%
7 Year	11.09%
8 Year	12.09%
9 Year	16.97%
10 Year	19.22%

### CUMULATIVE

1 Year	43.06%
2 Year	33.19%
3 Year	28.09%
4 Year	24.88%
5 Year	23.57%
6 Year	22.41%
7 Year	21.16%
8 Year	20.26%
9 Year	19.92%
10 Year	19.83%

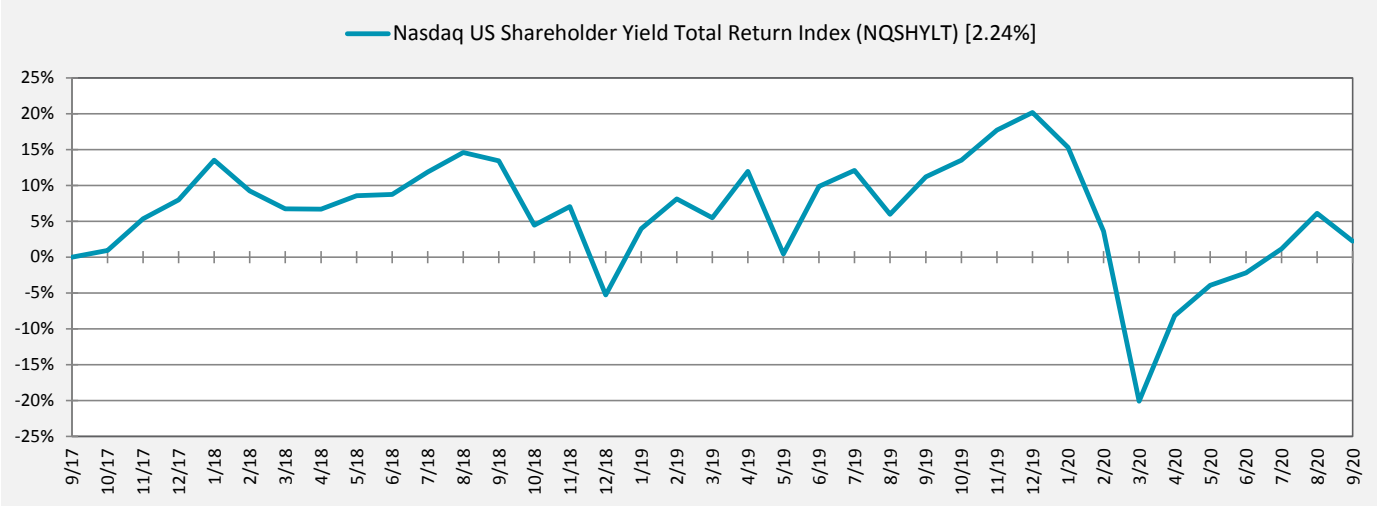
## PERFORMANCE(TR Version)

### CALENDER YEAR

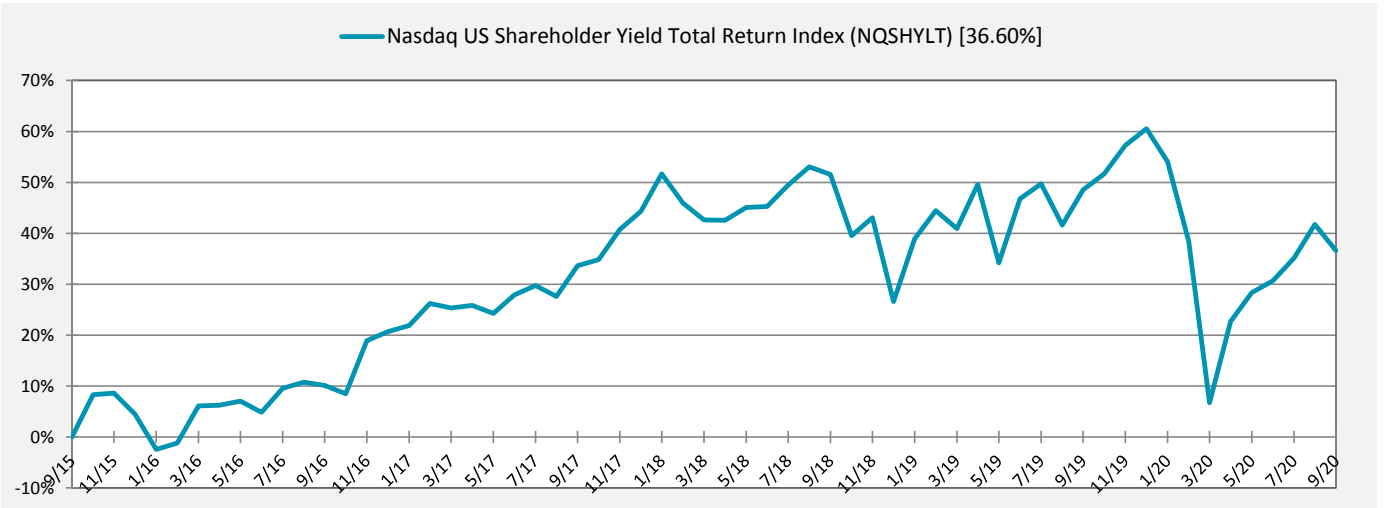
2020	-14.91%
2019	26.83%
2018	-12.29%
2017	19.54%
2016	15.58%
2015	-4.21%
2014	12.27%
2013	49.81%
2012	15.86%
2011	5.99%

All Information as of 09/30/2020.

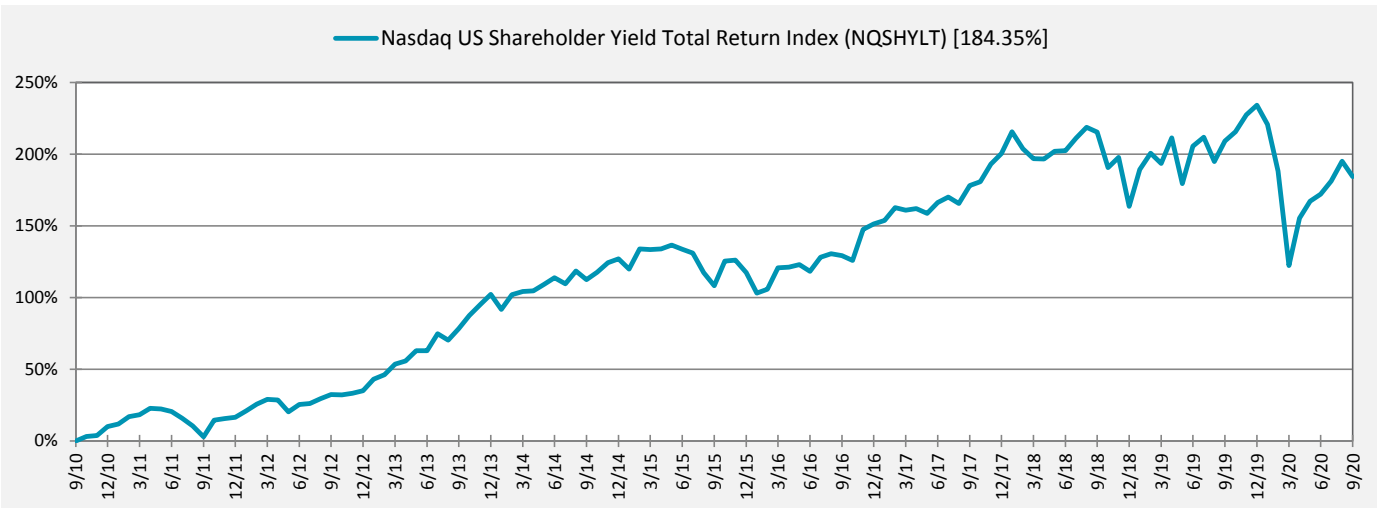
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 09/30/2020.

## MONTHLY PERFORMANCE(TR Version)

Sep 2020	-3.64%	May 2017	-1.25%	Jan 2014	-5.14%
Aug 2020	4.91%	Apr 2017	0.37%	Dec 2013	3.63%
Jul 2020	3.40%	Mar 2017	-0.67%	Nov 2013	4.02%
Jun 2020	1.81%	Feb 2017	3.54%	Oct 2013	5.21%
May 2020	4.64%	Jan 2017	0.97%	Sep 2013	4.70%
Apr 2020	14.92%	Dec 2016	1.50%	Aug 2013	-2.50%
Mar 2020	-22.87%	Nov 2016	9.60%	Jul 2013	7.14%
Feb 2020	-10.16%	Oct 2016	-1.49%	Jun 2013	0.07%
Jan 2020	-4.03%	Sep 2016	-0.57%	May 2013	4.57%
Dec 2019	2.08%	Aug 2016	1.14%	Apr 2013	1.41%
Nov 2019	3.69%	Jul 2016	4.46%	Mar 2013	5.14%
Oct 2019	2.09%	Jun 2016	-2.06%	Feb 2013	2.21%
Sep 2019	4.89%	May 2016	0.79%	Jan 2013	5.91%
Aug 2019	-5.43%	Apr 2016	0.14%	Dec 2012	1.27%
Jul 2019	2.04%	Mar 2016	7.32%	Nov 2012	0.83%
Jun 2019	9.36%	Feb 2016	1.32%	Oct 2012	-0.09%
May 2019	-10.30%	Jan 2016	-6.60%	Sep 2012	2.17%
Apr 2019	6.14%	Dec 2015	-3.82%	Aug 2012	2.75%
Mar 2019	-2.43%	Nov 2015	0.27%	Jul 2012	0.56%
Feb 2019	3.98%	Oct 2015	8.31%	Jun 2012	4.18%
Jan 2019	9.75%	Sep 2015	-4.25%	May 2012	-6.40%
Dec 2018	-11.51%	Aug 2015	-5.91%	Apr 2012	-0.29%
Nov 2018	2.48%	Jul 2015	-1.11%	Mar 2012	2.52%
Oct 2018	-7.90%	Jun 2015	-1.19%	Feb 2012	3.99%
Sep 2018	-1.01%	May 2015	1.08%	Jan 2012	3.79%
Aug 2018	2.42%	Apr 2015	0.21%	Dec 2011	0.80%
Jul 2018	2.87%	Mar 2015	-0.22%	Nov 2011	0.94%
Jun 2018	0.16%	Feb 2015	6.43%	Oct 2011	11.26%
May 2018	1.77%	Jan 2015	-3.13%	Sep 2011	-6.81%
Apr 2018	-0.05%	Dec 2014	1.16%	Aug 2011	-4.60%
Mar 2018	-2.28%	Nov 2014	3.08%	Jul 2011	-3.92%
Feb 2018	-3.77%	Oct 2014	2.42%	Jun 2011	-1.44%
Jan 2018	5.10%	Sep 2014	-2.73%	May 2011	-0.31%
Dec 2017	2.52%	Aug 2014	4.24%	Apr 2011	3.72%
Nov 2017	4.37%	Jul 2014	-1.96%	Mar 2011	1.05%
Oct 2017	0.93%	Jun 2014	2.21%	Feb 2011	4.63%
Sep 2017	4.69%	May 2014	2.20%	Jan 2011	1.73%
Aug 2017	-1.63%	Apr 2014	0.20%	Dec 2010	5.83%
Jul 2017	1.42%	Mar 2014	1.13%	Nov 2010	0.69%
Jun 2017	2.95%	Feb 2014	5.32%	Oct 2010	3.13%

All Information as of 09/30/2020.

## QUARTERLY PERFORMANCE(TR Version)

Q3 2020	4.52%
Q2 2020	22.42%
Q1 2020	-33.50%
Q4 2019	8.07%
Q3 2019	1.22%
Q2 2019	4.12%
Q1 2019	11.35%
Q4 2018	-16.47%
Q3 2018	4.30%
Q2 2018	1.88%
Q1 2018	-1.17%
Q4 2017	8.00%
Q3 2017	4.45%
Q2 2017	2.04%
Q1 2017	3.85%
Q4 2016	9.59%
Q3 2016	5.05%
Q2 2016	-1.15%
Q1 2016	1.56%
Q4 2015	4.44%
Q3 2015	-10.91%
Q2 2015	0.08%
Q1 2015	2.87%
Q4 2014	6.80%
Q3 2014	-0.59%
Q2 2014	4.67%
Q1 2014	1.04%
Q4 2013	13.41%
Q3 2013	9.37%
Q2 2013	6.12%
Q1 2013	13.81%
Q4 2012	2.01%
Q3 2012	5.56%
Q2 2012	-2.77%
Q1 2012	10.65%
Q4 2011	13.20%
Q3 2011	-14.58%
Q2 2011	1.90%
Q1 2011	7.56%
Q4 2010	9.89%

All Information as of 09/30/2020.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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