

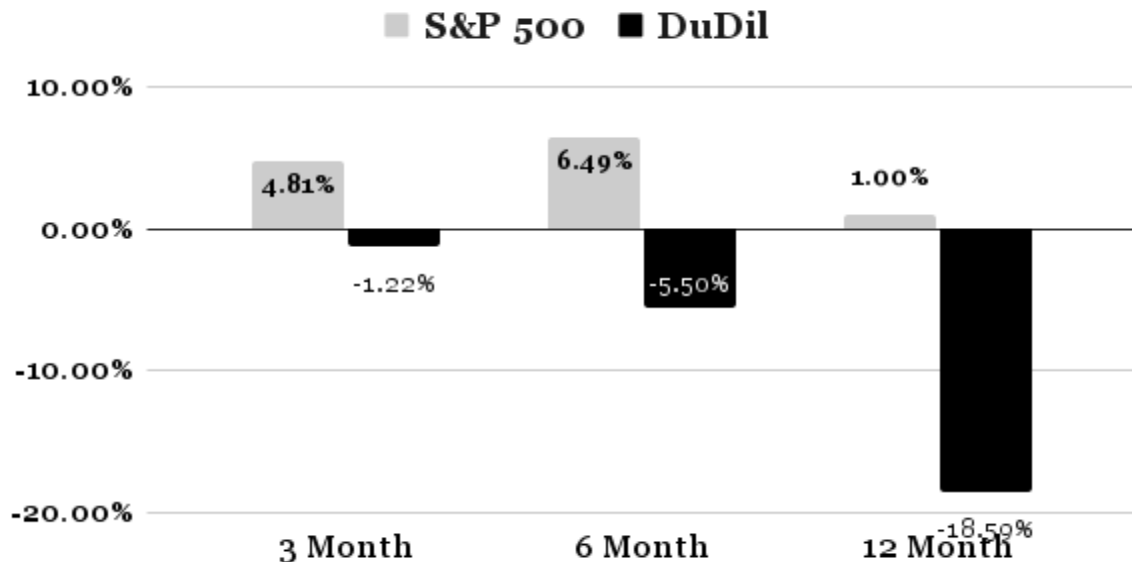
DuDil

PERFORMANCE

2021 Final Performance

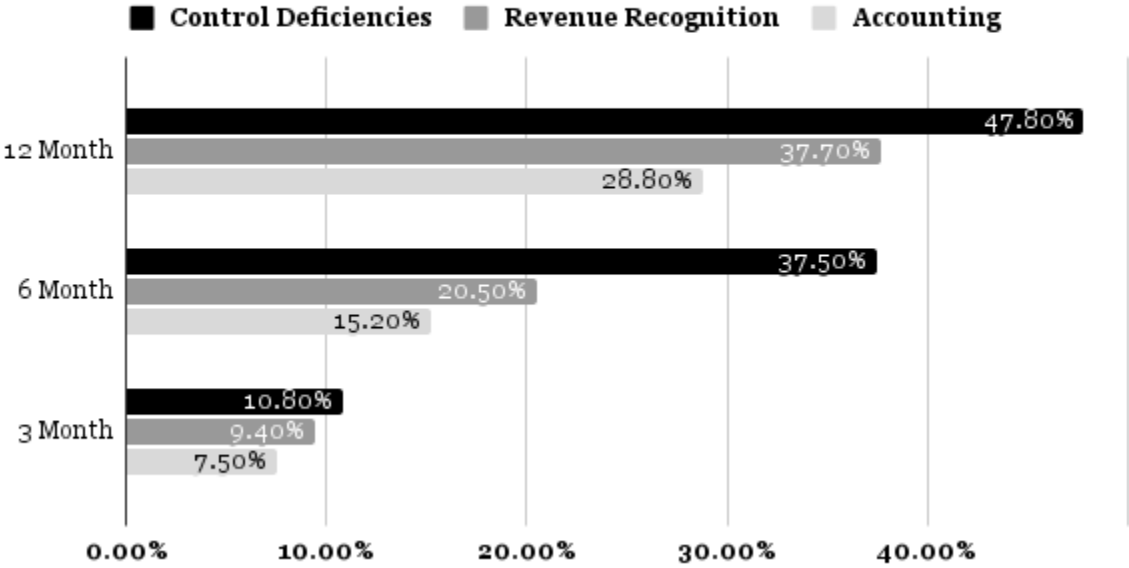
DuDil Index stocks published in 2021 generated excess returns of 6.03%, 11.99%, and 19.59% three, six, and twelve months, respectively, after publication. In these periods, DuDil stocks fell, on average, 1.22%, 5.50%, and 18.59% outperforming the S&P 500 which gained 4.81%, 6.49%, and 1%, respectively.

DuDil vs. S&P 500 2021



DuDiI stocks are categorized by concern related to Accounting, Revenue Recognition, Earnings Quality, Internal Controls, Legal & Regulatory, and Management. Excess returns were driven by the following three categories:

Excess Returns: Top 3 Categories



DuDil 2021

Ticker	Publication	Price	3 Month	Return	6 Month	Return	12 Month	Return
NUZE	1/4/2021	9.64	3.58	-62.9%	3.35	-65.2%	3.82	-60.4%
CTEX	1/5/2021	1.41	1.75	24.1%	1.37	-2.8%	0.9	-36.2%
JBL	1/8/2021	43.72	53.51	22.4%	57.21	30.9%	70.26	60.7%
BBCP	1/13/2021	4.81	7.42	54.3%	8.05	67.4%	8.46	75.9%
FCEL	1/21/2021	17.58	9.32	-47.0%	9.15	-48.0%	4.23	-75.9%
INFO	1/25/2021	87.21	104.94	20.3%	114.78	31.6%	113.76	30.4%
CMPR	1/28/2021	103.27	97.42	-5.7%	11.23	-89.1%	70.41	-31.8%
CRUS	<u>2/2/2021</u>	89.32	84.37	-5.5%	79.45	-11.1%	84.55	-5.3%
SBH	2/3/2021	15.59	22.15	42.1%	18.77	20.4%	17.27	10.8%
AMZN	2/4/2021	167.19	165.67	-0.9%	167.73	0.3%	149.57	-10.5%
GOOGL	2/4/2021	102.77	116.54	13.4%	135.52	31.9%	141.47	37.7%
SLAB	2/5/2021	138.25	134.21	-2.9%	149.6	8.2%	164.17	18.7%
TSN	2/7/2021	65.26	78.27	19.9%	71.02	8.8%	98.48	50.9%
TSLA	2/8/2021	276.37	224.36	-18.8%	217.83	-21.2%	301.73	9.2%
PINS	2/8/2021	82.28	61.38	-25.4%	77.72	-5.5%	26.18	-68.2%
SNAP	2/8/2021	62.68	55.26	-11.8%	65.49	4.5%	39.17	-37.5%
F	2/8/2021	11.63	11.64	0.1%	14.32	23.1%	17.92	54.1%
CTXS	2/9/2021	136.51	120.9	-11.4%	102.03	-25.3%	102.09	-25.2%
CLB	2/9/2021	35.57	31.12	-12.5%	31.42	-11.7%	26.43	-25.7%
MDLZ	2/9/2021	55.53	61.37	10.5%	62.84	13.2%	67.39	21.4%
LUV	2/9/2021	51.49	61.23	18.9%	51.94	0.9%	44.27	-14.0%
IIVI	2/10/2021	93.33	62.41	-33.1%	64.89	-30.5%	62.87	-32.6%
MTD	2/10/2021	1209.1	1250.85	3.5%	1518.73	25.6%	1501.48	24.2%
CNA	2/10/2021	43.08	47.35	9.9%	44.27	2.8%	47.52	10.3%
GD	2/10/2021	162.64	191.25	17.6%	188.74	16.0%	213.46	31.2%
HXL	2/10/2021	51.08	54.51	6.7%	60.97	19.4%	54.17	6.0%
MAS	2/11/2021	55.77	64.37	15.4%	61.18	9.7%	59.21	6.2%
ARCC	2/11/2021	18.09	18.81	4.0%	19.94	10.2%	22.27	23.1%
CMI	2/12/2021	243.18	264.36	8.7%	236.61	-2.7%	224.19	-7.8%
WH	2/16/2021	70.13	72.96	4.0%	69.09	-1.5%	88.41	26.1%
GTX	2/17/2021	7.06	6.42	-9.1%	7.19	1.8%	7.09	0.4%
AYX	2/17/2021	112.71	76.05	-32.5%	74.46	-33.9%	54.99	-51.2%
MTH	2/17/2021	83.96	108.02	28.7%	109.99	31.0%	92.93	10.7%
CSCO	2/17/2021	46.2	52.72	14.1%	56.59	22.5%	54.94	18.9%
NWL	2/18/2021	23.96	28.54	19.1%	24.4	1.8%	25.75	7.5%
SYY	2/18/2021	<u>75.73</u>	81.77	8.0%	77.46	2.3%	83.94	10.8%
ROKU	2/19/2021	461.74	325.09	-29.6%	350.58	-24.1%	149.16	-67.7%
KLAC	<u>2/19/2021</u>	<u>330.83</u>	303.82	-8.2%	322.3	-2.6%	372.53	12.6%
CHEF	2/22/2021	31.71	30.63	-3.4%	28.52	-10.1%	31.93	0.7%
BECN	<u>2/23/2021</u>	<u>47.66</u>	56.82	19.2%	51.68	8.4%	56.09	17.7%
SONOS	2/25/2021	39.15	36.52	-6.7%	40.34	3.0%	26.69	-31.8%

INTU	2/26/2021	398.39	438.68	10.1%	556.14	39.6%	483.64	21.4%
PLD	<u>3/2/2021</u>	<u>97.53</u>	121.46	24.5%	136.73	40.2%	147.93	51.7%
DVA	<u>3/3/2021</u>	<u>103.7</u>	120.22	15.9%	131.67	27.0%	11.79	-88.6%
MELI	3/8/2021	1475.61	1343.9	-8.9%	1897.7	28.6%	936.08	-36.6%
LYV	3/8/2021	88.3	88.33	0.0%	86.71	-1.8%	107.27	21.5%
SNBR	3/11/2021	138.52	117.83	-14.9%	91.18	-34.2%	62.43	-54.9%
CVNA	3/12/2021	265.16	272.4	2.7%	329.4	24.2%	110.79	-58.2%
HEAR	3/12/2021	25.64	35.99	40.4%	28.61	11.6%	19.17	-25.2%
SWK	3/12/2021	189.63	206.39	8.8%	186.63	-1.6%	150.07	-20.9%
SNBR	3/12/2021	27.29	30.3	11.0%	31.7	16.2%	14.74	-46.0%
WDAY	3/16/2021	254.62	233.16	-8.4%	269.39	5.8%	229.74	-9.8%
SCI	3/16/2021	49.29	52.95	7.4%	61.86	25.5%	63.63	29.1%
FLT	3/17/2021	283.46	266.39	-6.0%	259.04	-8.6%	233.69	-17.6%
TUP	3/18/2021	27.39	22.15	-19.1%	21.93	-19.9%	18.46	-32.6%
FDX	3/19/2021	267.32	291.97	9.2%	237.5	-11.2%	220.04	-17.7%
THO	3/22/2021	132.42	108.95	-17.7%	108.23	-18.3%	84.02	-36.6%
SQ	3/22/2021	216.98	238.53	9.9%	258.36	19.1%	135.48	-37.6%
KODK	3/23/2021	8.08	8.93	10.5%	7.05	-12.7%	6.4	-20.8%
ADBE	3/24/2021	456.84	575.05	25.9%	633.36	38.6%	441.34	-3.4%
AVLR	3/25/2021	161.18	160.63	-0.3%	188.23	16.8%	98.91	-38.6%
GWRE	3/25/2021	102.21	113.02	10.6%	117.88	15.3%	93.6	-8.4%
GRWG	3/25/2021	48.58	43.07	-11.3%	26.43	-45.6%	9.54	-80.4%
NTGR	3/28/2021	39.28	38.5	-2.0%	35.32	-10.1%	24.81	-36.8%
VMW	3/31/2021	151.91	159.01	4.7%	149.94	-1.3%	116.45	-23.3%
DLTR	3/31/2021	115.59	99.54	-13.9%	93.47	-19.1%	159.45	37.9%
ZUMZ	3/31/2021	46.82	49.48	5.7%	42.21	-9.8%	32.78	-30.0%
BLNK	4/6/2021	42.79	35.91	-16.1%	26.95	-37.0%	26.88	-37.2%
PETS	4/7/2021	33.6	31.74	-5.5%	26.65	-20.7%	25.32	-24.6%
RIOT	4/7/2021	51.71	34.36	-33.6%	26.03	-49.7%	18.34	-64.5%
ORCL	4/8/2021	74.67	85.63	14.7%	91.76	22.9%	82.32	10.2%
CCL	4/8/2021	28.71	24.27	-15.5%	24.8	-13.6%	19.19	-33.2%
PAYX	4/8/2021	96.6	110.13	14.0%	117.44	21.6%	139.78	44.7%
HIBB	4/8/2021	71.12	93.29	31.2%	74.31	4.5%	43.19	-39.3%
LEVI	4/14/2021	27.41	28.73	4.8%	24.64	-10.1%	18.95	-30.9%
GO	4/14/2021	38.62	34.81	-9.9%	22.74	-41.1%	34.96	-9.5%
KBH	4/15/2021	48.72	39.26	-19.4%	39.33	-19.3%	32.5	-33.3%
BBY	4/22/2021	118.41	110.63	-6.6%	116.01	-2.0%	93.67	-20.9%
LOW	4/22/2021	202.58	191.23	-5.6%	225.17	11.2%	202.48	0.0%
SNA	4/23/2021	237.3	221.97	-6.5%	219.77	-7.4%	223.61	-5.8%
LMT	4/25/2021	384.74	380.41	-1.1%	340.58	-11.5%	441.56	14.8%
NFLX	4/26/2021	508.97	517.3	1.6%	673.49	32.3%	197.35	-61.2%
DE	4/28/2021	377.97	356.79	-5.6%	344.82	-8.8%	383.04	1.3%
MSFT	4/28/2021	256.55	286.64	11.7%	319.48	24.5%	280.26	9.2%
KO	4/28/2021	53.81	57.03	6.0%	55.33	2.8%	65.47	21.7%
CNC	4/28/2021	61.83	73.7	19.2%	70.47	14.0%	81.92	32.5%
VZ	4/28/2021	56.96	55.89	-1.9%	52.82	-7.3%	48.57	-14.7%
SYK	4/29/2021	263.19	268.14	1.9%	269.85	2.5%	249.05	-5.4%

MKC	5/11/2021	89.83	85.16	-5.2%	81.37	-9.4%	98.55	9.7%
MAT	5/18/2021	20.31	21.23	4.5%	22.73	11.9%	24.61	21.2%
TJX	5/18/2021	68.99	72.03	4.4%	71.3	3.3%	58.36	-15.4%
SIG	5/19/2021	60.39	67.36	11.5%	105.6	74.9%	58.04	-3.9%
CLOV	5/19/2021	6.94	8	15.3%	6.46	-6.9%	2.72	-60.8%
FSR	5/20/2021	12.14	13.77	13.4%	21.61	78.0%	10.79	-11.1%
GOEV	5/20/2021	7.66	6.16	-19.6%	9.88	29.0%	3.46	-54.8%
CRM	6/2/2021	234.79	265.96	13.3%	270.54	15.2%	177.41	-24.4%
OKTA	6/2/2021	214.62	267.1	24.5%	214.54	0.0%	89.89	-58.1%
SCHN	6/3/2021	57.39	47.67	-16.9%	47.84	-16.6%	41.33	-28.0%
WGO	6/4/2021	71.57	71.33	-0.3%	72.22	0.9%	48.95	-31.6%
LULU	6/4/2021	321.57	397.38	23.6%	450.5	40.1%	296.51	-7.8%
TTC	6/16/2021	104.78	104.61	-0.2%	97.97	-6.5%	77.49	-26.0%
ADSK	6/16/2021	277.06	285.22	2.9%	270.22	-2.5%	170.7	-38.4%
LNN	6/17/2021	160.89	154.4	-4.0%	147.4	-8.4%	119.91	-25.5%
CIEN	6/21/2021	57.56	51.43	-10.6%	75.34	30.9%	45.46	-21.0%
SPLK	6/21/2021	136.75	149.7	9.5%	113.41	-17.1%	94.21	-31.1%
ASAN	6/22/2021	59.33	119.33	101.1%	78.41	32.2%	19.6	-67.0%
PLUG	6/23/2021	32.49	26.69	-17.9%	28.64	-11.8%	17.39	-46.5%
NEWR	6/29/2021	67.88	72.08	6.2%	110.48	62.8%	51.15	-24.6%
BBBY	7/2/2021	31.56	20.54	-34.9%	15.12	-52.1%	5.59	-82.3%
DHI	7/24/2021	90.1	88.81	-1.4%	87.29	-3.1%	74.63	-17.2%
CDNS	7/27/2021	145.26	169.49	16.7%	143.99	-0.9%	176.95	21.8%
BB	7/27/2021	15.81	13.38	-15.4%	10.05	-36.4%	7.64	-51.7%
TWTR	7/28/2021	65.68	57.24	-12.9%	34.39	-47.6%	40.19	-38.8%
PYPL	7/29/2021	293.59	238.85	-18.6%	159.8	-45.6%	83.5	-71.6%
INVH	7/29/2021	37.59	41.02	9.1%	41.03	9.2%	37.54	-0.1%
QS	7/30/2021	28.97	25.79	-11.0%	15.04	-48.1%	8.93	-69.2%
JPM	8/3/2021	153.19	169.43	10.6%	150.19	-2.0%	113.67	-25.8%
FTNT	8/3/2021	59.6	66.48	11.5%	60.83	2.1%	57.86	-2.9%
CVS	8/4/2021	81.85	93.28	14.0%	107.78	31.7%	99.38	21.4%
XRAY	8/5/2021	63.28	57.39	-9.3%	53.01	-16.2%	36.04	-43.0%
RMO	8/17/2021	4.77	4.75	-0.4%	2.14	-55.1%	0.73	-84.7%
CSPR	8/17/2021	4.96	6.62	33.5%	6.78	36.7%	6.78	36.7%
CPNG	8/17/2021	32.45	28.17	-13.2%	23.19	-28.5%	17.82	-45.1%
TTCF	8/17/2021	16.4	17.06	4.0%	12.31	-24.9%	7.14	-56.5%
WOLF	8/19/2021	82.91	133.16	60.6%	101.21	22.1%	97.43	17.5%
ESTC	9/2/2021	163.03	136.99	-16.0%	83.67	-48.7%	83.24	-48.9%
WMT	9/2/2021	148.28	138.68	-6.5%	137.88	-7.0%	133.08	-10.3%
SWBI	9/2/2021	23.56	21.34	-9.4%	17.35	-26.4%	13.51	-42.7%
CRWD	9/2/2021	277.65	209.92	-24.4%	193.93	-30.2%	182.68	-34.2%
PSTG	9/9/2021	26.17	32.57	24.5%	30.74	17.5%	29.35	12.2%
AVGO	9/10/2021	495.65	591.81	19.4%	581.85	17.4%	509.42	2.8%
SFIX	9/30/2021	40.99	19.44	-52.6%	10.51	-74.4%	3.99	-90.3%
ISRG	10/2/2021	333.48	343.01	2.9%	301.72	-9.5%	188.64	-43.4%
BMY	10/3/2021	59.8	62.1	3.8%	78.16	30.7%	70.63	18.1%
OTIS	10/6/2021	83.19	84.94	2.1%	76.56	-8.0%	66.4	-20.2%

STZ	10/7/2021	214.77	250.35	16.6%	235.76	9.8%	232.62	8.3%
PG	10/19/2021	140.87	160.84	14.2%	160.8	14.1%	149.45	6.1%
ACN	10/25/2021	356.39	336.01	-5.7%	318.19	-10.7%	280.48	-21.3%
META	10/26/2021	319.44	299.97	-6.1%	189.82	-40.6%	118.84	-62.8%
PTON	10/26/2021	92.05	26.12	-71.6%	18.82	-79.6%	11.58	-87.4%
BA	10/27/2021	208.83	196.58	-5.9%	160.09	-23.3%	144.36	-30.9%
ENPH	10/27/2021	205.04	123.27	-39.9%	160.6	-21.7%	284.42	38.7%
CVLT	10/28/2021	64.07	63.87	-0.3%	62.3	-2.8%	60.7	-5.3%
HOOD	10/29/2021	34.97	12.73	-63.6%	9.81	-71.9%	11.5	-67.1%
JNJ	10/30/2021	163.86	168.27	2.7%	183.34	11.9%	172.22	5.1%
EW	10/30/2021	117.34	107.11	-8.7%	112.28	-4.3%	82.91	-29.3%
BAC	10/30/2021	47.61	45.44	-4.6%	36.5	-23.3%	35.64	-25.1%
TA	11/2/2021	13.8	13.69	-0.8%	13.78	-0.1%	11.76	-14.8%
BHC	11/3/2021	27.34	24.8	-9.3%	17.68	-35.3%	6.68	-75.6%
INFN	11/4/2021	8.39	8.28	-1.3%	6.96	-17.0%	5.84	-30.4%
PLNT	11/5/2021	87.19	87.76	0.7%	78.19	-10.3%	64.34	-26.2%
RBA	11/5/2021	69.61	61.21	-12.1%	53.14	-23.7%	50.87	-26.9%
HAS	11/10/2021	97.78	94.17	-3.7%	89.26	-8.7%	60.37	-38.3%
AOS	11/10/2021	79.3	73.25	-7.6%	59.04	-25.5%	59.32	-25.2%
DASH	11/11/2021	227.42	95.01	-58.2%	59.51	-73.8%	62.99	-72.3%
JSDA	11/11/2021	0.95	0.52	-45.3%	0.23	-75.8%	0.38	-60.0%
UPST	11/12/2021	236.01	104.6	-55.7%	32.78	-86.1%	22.54	-90.4%
PHUN	11/12/2021	4.09	3.52	-13.9%	1.5	-63.3%	1.4	-65.8%
FRGI	11/12/2021	11.7	9.64	-17.6%	6.26	-46.5%	6.94	-40.7%
ENVX	11/16/2021	35.34	15.81	-55.3%	8.22	-76.7%	13.78	-61.0%
FSLY	11/28/2021	40.35	25.91	-35.8%	11.89	-70.5%	8.41	-79.2%
PLAN	12/3/2021	40.77	44.73	9.7%	49	20.2%	63.73	56.3%
GM	2/2/2021	53.4	57.9	8.4%	55.42	3.8%	52.94	-0.9%

	3 Month	6 Month	12 Month
DuDil Returns*	-1.22%	-5.50%	-18.59%
S&P 500**	4.81%	6.49%	1.00%
Alpha***	6.03%	11.99%	19.59%

*Returns calculated using weekly average price data provided by S&P Capital IQ

**Returns calculated using weekly average price data for the SPDR S&P 500 ETF Trust (SPY) provided by S&P Capital IQ

***Performance of each stock measured against SPY performance over same period starting from publication date