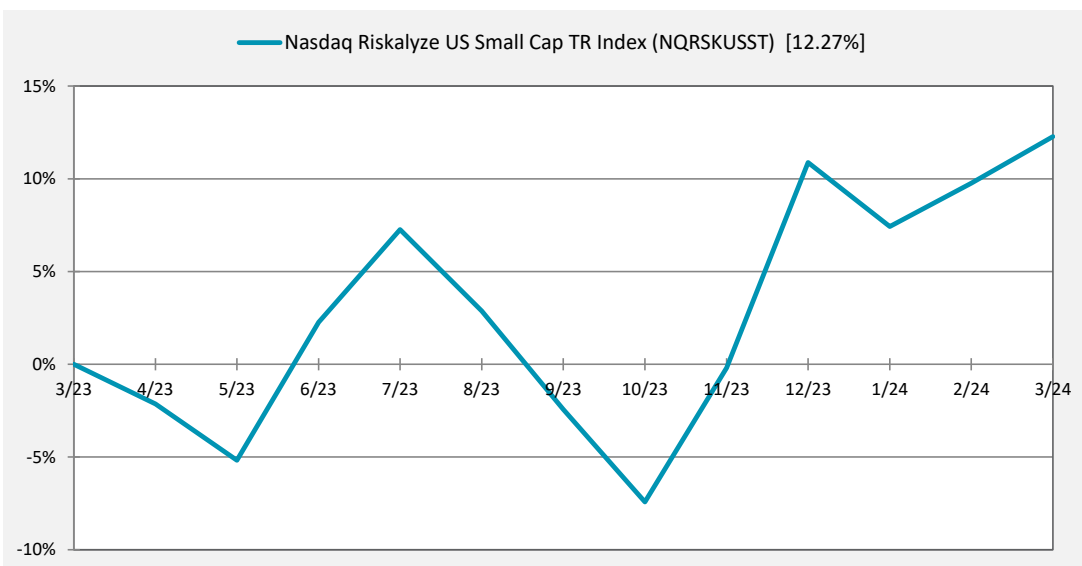


Nasdaq Riskalyze US Small Cap TR Index

The Nasdaq Riskalyze US Small Cap Index seeks to create a diversified portfolio of dividend-paying securities. The Index selects securities from the Nasdaq US 700 Small Cap Index

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 310
Currency: USD
History: 06/13/2017
YTD Return: 1.26%

INDEX TICKERS

Price Return: NQRSKUSS
Total Return: NQRSKUSST
Net Total Return: NQRSKUSSN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
USPH	U S PHYSICAL THERA	3.75%
LMAT	LEMAITRE VASCULAR	3.62%
PINC	PREMIER INC CL A CMN	3.06%
PDCO	PATTERSON COMPANIES	3.01%
EMBC	EMBECTA CORP. CM ST	2.17%
CTS	C T S CP	1.25%
YOU	CLEAR SECURE INC.	1.22%
ATEN	A10 NETWORKS INC.	1.22%
PRGS	PROGRESS SOFTWARE	1.15%
CNXN	PC CONNECTION INC	1.15%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	11.04%	10
Telecommunications	1.54%	2
Health Care	15.62%	5
Financials	18.46%	97
Real Estate	7.58%	46
Consumer Discretionary	13.85%	37
Consumer Staples	2.80%	17
Industrials	18.53%	53
Basic Materials	1.80%	13
Energy	6.57%	18
Utilities	2.21%	12

All Information as of 03/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	12.27%
2 Year	-5.73%
3 Year	5.02%
4 Year	94.10%
5 Year	-27.04%
6 Year	2.42%
7 Year	7.88%
8 Year	23.72%
9 Year	-3.33%
10 Year	10.01%

CUMULATIVE

1 Year	12.27%
2 Year	5.84%
3 Year	11.15%
4 Year	115.74%
5 Year	57.40%
6 Year	61.21%
7 Year	73.92%
8 Year	115.17%
9 Year	108.01%
10 Year	128.84%

CUMULATIVE ANNUALIZED

1 Year	12.27%
2 Year	2.88%
3 Year	3.59%
4 Year	21.20%
5 Year	9.50%
6 Year	8.28%
7 Year	8.23%
8 Year	10.05%
9 Year	8.48%
10 Year	8.63%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	18.46%
2 Year	24.53%
3 Year	18.72%
4 Year	35.20%
5 Year	32.98%
6 Year	15.56%
7 Year	13.30%
8 Year	15.30%
9 Year	17.43%
10 Year	13.85%

CUMULATIVE

1 Year	18.46%
2 Year	21.70%
3 Year	20.74%
4 Year	25.20%
5 Year	26.96%
6 Year	25.42%
7 Year	24.06%
8 Year	23.11%
9 Year	22.53%
10 Year	21.80%

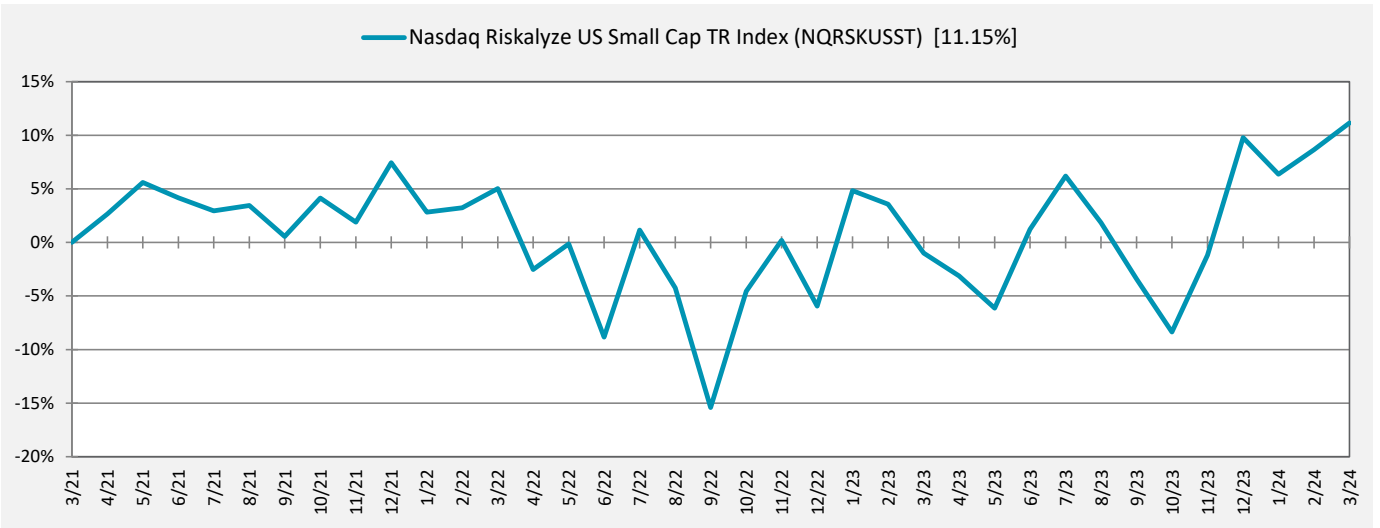
PERFORMANCE(TR Version)

CALENDER YEAR

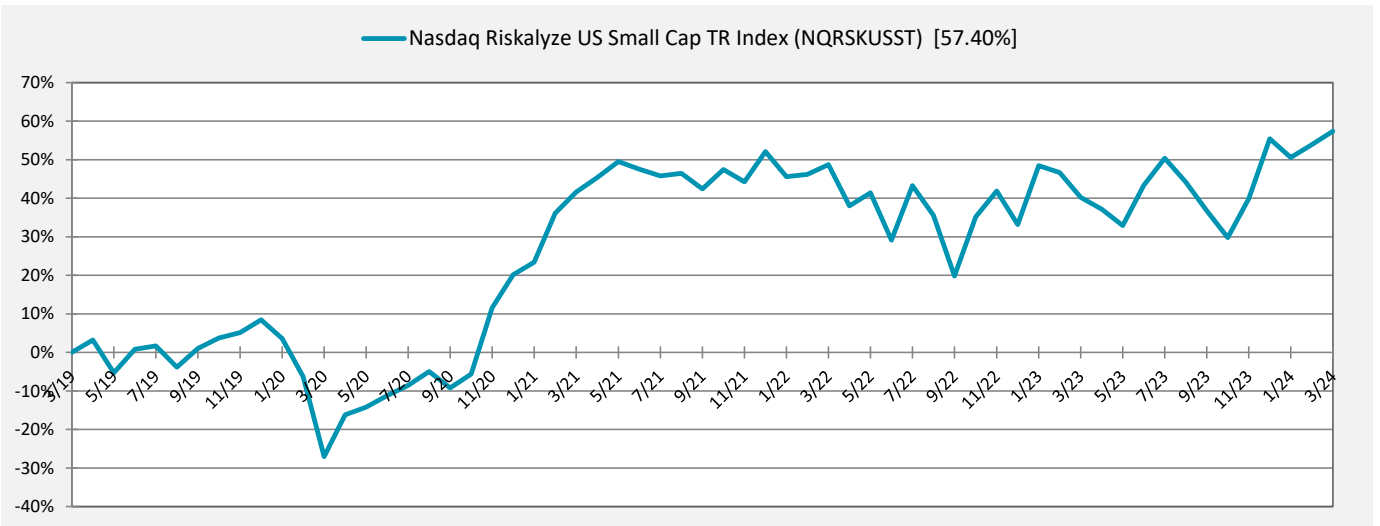
2024	1.26%
2023	16.70%
2022	-12.45%
2021	26.60%
2020	10.82%
2019	21.17%
2018	-10.12%
2017	8.60%
2016	31.08%
2015	-4.31%

All Information as of 03/28/2024.

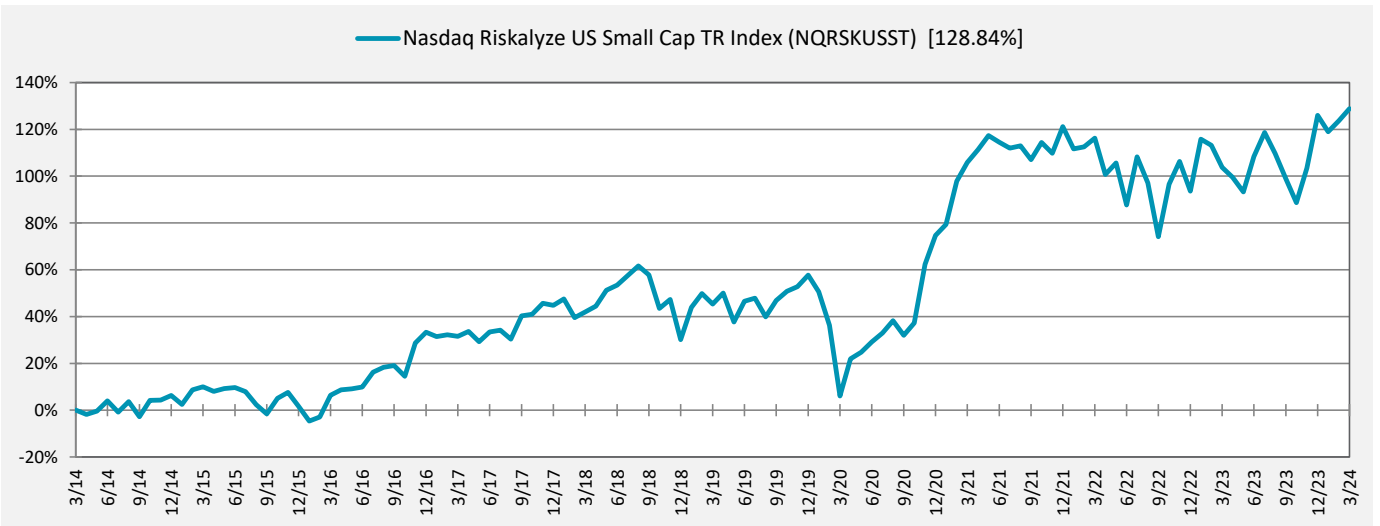
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	2.29%	Nov 2020	18.23%	Jul 2017	0.58%
Feb 2024	2.17%	Oct 2020	3.96%	Jun 2017	3.20%
Jan 2024	-3.11%	Sep 2020	-4.47%	May 2017	-3.32%
Dec 2023	11.10%	Aug 2020	3.90%	Apr 2017	1.60%
Nov 2023	7.80%	Jul 2020	2.98%	Mar 2017	-0.48%
Oct 2023	-5.11%	Jun 2020	3.53%	Feb 2017	0.59%
Sep 2023	-5.16%	May 2020	2.34%	Jan 2017	-1.39%
Aug 2023	-4.09%	Apr 2020	14.91%	Dec 2016	3.55%
Jul 2023	4.89%	Mar 2020	-22.14%	Nov 2016	12.45%
Jun 2023	7.85%	Feb 2020	-9.56%	Oct 2016	-3.85%
May 2023	-3.11%	Jan 2020	-4.45%	Sep 2016	0.58%
Apr 2023	-2.14%	Dec 2019	3.16%	Aug 2016	1.80%
Mar 2023	-4.41%	Nov 2019	1.33%	Jul 2016	5.77%
Feb 2023	-1.20%	Oct 2019	2.72%	Jun 2016	0.78%
Jan 2023	11.45%	Sep 2019	4.99%	May 2016	0.39%
Dec 2022	-6.13%	Aug 2019	-5.39%	Apr 2016	2.16%
Nov 2022	4.99%	Jul 2019	0.86%	Mar 2016	9.57%
Oct 2022	12.83%	Jun 2019	6.41%	Feb 2016	1.80%
Sep 2022	-11.65%	May 2019	-8.24%	Jan 2016	-6.23%
Aug 2022	-5.35%	Apr 2019	3.23%	Dec 2015	-5.47%
Jul 2022	10.96%	Mar 2019	-2.94%	Nov 2015	2.40%
Jun 2022	-8.72%	Feb 2019	4.11%	Oct 2015	6.72%
May 2022	2.45%	Jan 2019	10.58%	Sep 2015	-3.78%
Apr 2022	-7.18%	Dec 2018	-11.70%	Aug 2015	-5.21%
Mar 2022	1.74%	Nov 2018	2.71%	Jul 2015	-1.61%
Feb 2022	0.39%	Oct 2018	-9.10%	Jun 2015	0.45%
Jan 2022	-4.29%	Sep 2018	-2.35%	May 2015	1.04%
Dec 2021	5.45%	Aug 2018	2.63%	Apr 2015	-1.77%
Nov 2021	-2.17%	Jul 2018	2.61%	Mar 2015	1.18%
Oct 2021	3.57%	Jun 2018	1.43%	Feb 2015	6.12%
Sep 2021	-2.81%	May 2018	4.76%	Jan 2015	-3.57%
Aug 2021	0.49%	Apr 2018	1.74%	Dec 2014	1.86%
Jul 2021	-1.17%	Mar 2018	1.74%	Nov 2014	0.13%
Jun 2021	-1.35%	Feb 2018	-5.44%	Oct 2014	7.25%
May 2021	2.85%	Jan 2018	1.94%	Sep 2014	-6.25%
Apr 2021	2.66%	Dec 2017	-0.62%	Aug 2014	4.51%
Mar 2021	4.05%	Nov 2017	3.30%	Jul 2014	-4.67%
Feb 2021	10.31%	Oct 2017	0.52%	Jun 2014	4.37%
Jan 2021	2.67%	Sep 2017	7.65%	May 2014	1.52%
Dec 2020	7.68%	Aug 2017	-2.87%	Apr 2014	-1.85%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	1.26%
Q4 2023	13.64%
Q3 2023	-4.59%
Q2 2023	2.26%
Q1 2023	5.25%
Q4 2022	11.19%
Q3 2022	-7.21%
Q2 2022	-13.20%
Q1 2022	-2.25%
Q4 2021	6.85%
Q3 2021	-3.47%
Q2 2021	4.17%
Q1 2021	17.84%
Q4 2020	32.35%
Q3 2020	2.22%
Q2 2020	21.75%
Q1 2020	-32.72%
Q4 2019	7.37%
Q3 2019	0.19%
Q2 2019	0.80%
Q1 2019	11.75%
Q4 2018	-17.55%
Q3 2018	2.83%
Q2 2018	8.11%
Q1 2018	-1.94%
Q4 2017	3.20%
Q3 2017	5.16%
Q2 2017	1.37%
Q1 2017	-1.28%
Q4 2016	11.95%
Q3 2016	8.30%
Q2 2016	3.36%
Q1 2016	4.60%
Q4 2015	3.30%
Q3 2015	-10.26%
Q2 2015	-0.30%
Q1 2015	3.53%
Q4 2014	9.38%
Q3 2014	-6.59%
Q2 2014	4.00%

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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