

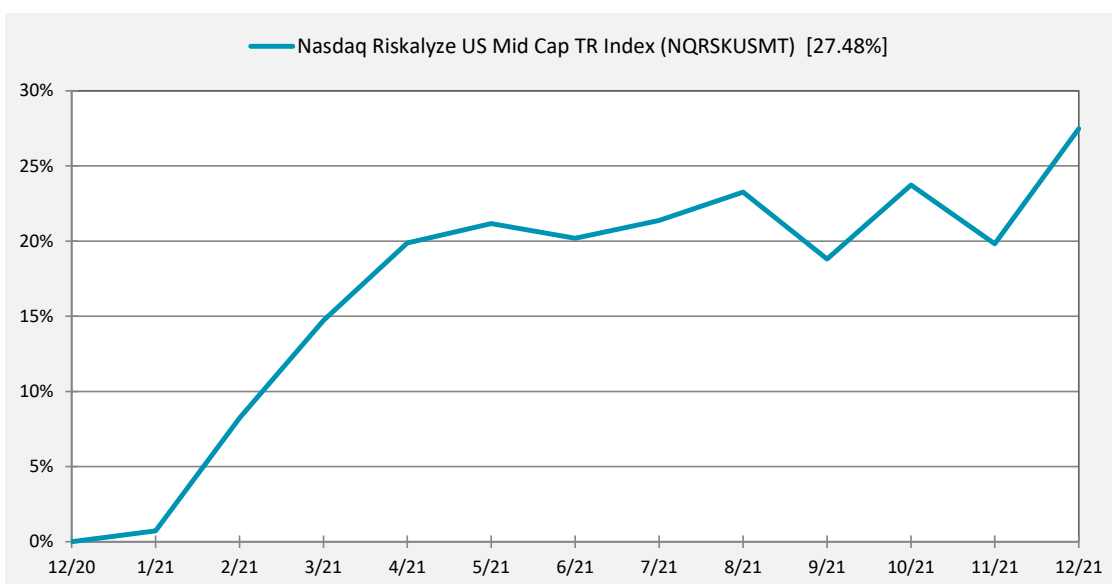


# Nasdaq Riskalyze US Mid Cap TR Index

The Nasdaq Riskalyze US Mid Cap Index seeks to create a diversified portfolio of dividend-paying securities. The Index selects securities from the Nasdaq US 600 Mid Cap Index

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

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 318  
**Currency:** USD  
**History:** 06/13/2017  
**YTD Return:** 27.48%

## INDEX TICKERS

**Price Return:** NQRSKUSM  
**Total Return:** NQRSKUSMT  
**Net Total Return:** NQRSKUSMNM

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
CHE	CHEMED CORP	1.44%
ENSG	THE ENSIGN GROUP IN	1.42%
BRKR	BRUKER CORPORATION	1.36%
PINC	PREMIER INC CL A CMN	1.34%
UHS	UNIVERSAL HLTH SVC B	1.19%
OGN	ORGANON & CO.	1.17%
EHC	ENCOMPASS HEALTH	1.10%
CCMP	CMC MATERIALS INC.	1.07%
PRGO	PERRIGO COMPANY PLC	1.04%
SEM	SELECT MEDICAL	1.03%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	12.48%	17
Telecommunications	2.01%	3
Health Care	11.09%	9
Financials	15.22%	76
Real Estate	8.74%	41
Consumer Discretionary	16.15%	44
Consumer Staples	3.60%	12
Industrials	19.56%	72
Basic Materials	4.72%	20
Energy	3.24%	11
Utilities	3.19%	13

All Information as of 12/31/2021.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	27.48%
2 Year	5.50%
3 Year	28.63%
4 Year	-11.41%
5 Year	15.33%
6 Year	24.74%
7 Year	-0.79%
8 Year	10.05%
9 Year	38.91%
10 Year	15.64%

### CUMULATIVE

1 Year	27.48%
2 Year	34.49%
3 Year	72.99%
4 Year	53.26%
5 Year	76.76%
6 Year	120.49%
7 Year	118.75%
8 Year	140.75%
9 Year	234.43%
10 Year	286.72%

### CUMULATIVE ANNUALIZED

1 Year	27.48%
2 Year	15.97%
3 Year	20.04%
4 Year	11.26%
5 Year	12.07%
6 Year	14.09%
7 Year	11.83%
8 Year	11.61%
9 Year	14.36%
10 Year	14.48%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	16.73%
2 Year	42.94%
3 Year	14.43%
4 Year	15.73%
5 Year	9.48%
6 Year	15.14%
7 Year	14.24%
8 Year	11.94%
9 Year	12.15%
10 Year	14.64%

### CUMULATIVE

1 Year	16.73%
2 Year	32.58%
3 Year	27.87%
4 Year	25.40%
5 Year	23.08%
6 Year	21.92%
7 Year	20.98%
8 Year	20.05%
9 Year	19.32%
10 Year	18.91%

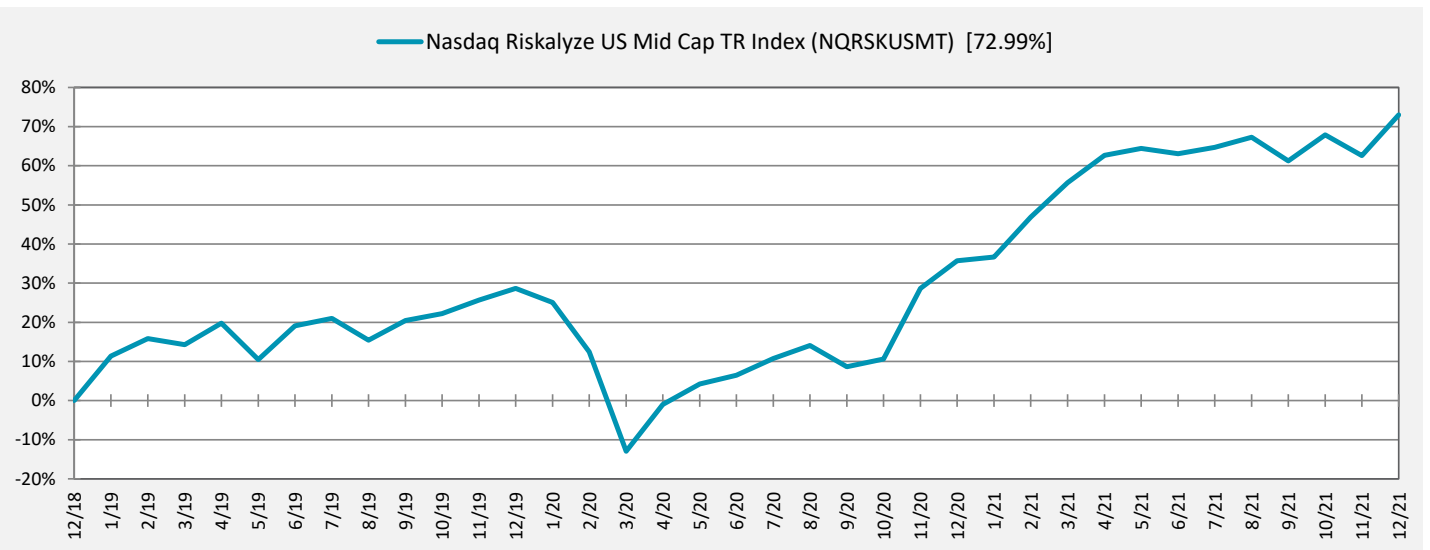
## PERFORMANCE(TR Version)

### CALENDER YEAR

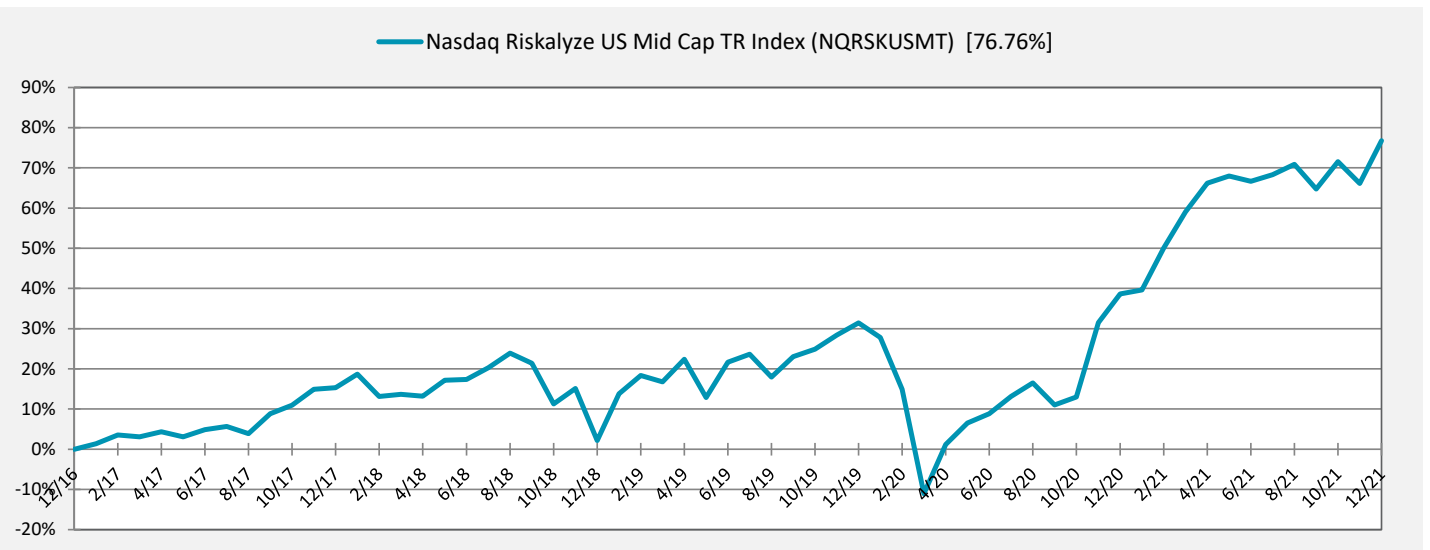
2021	27.48%
2020	5.50%
2019	28.63%
2018	-11.41%
2017	15.33%
2016	24.74%
2015	-0.79%
2014	10.05%
2013	38.91%
2012	15.64%

All Information as of 12/31/2021.

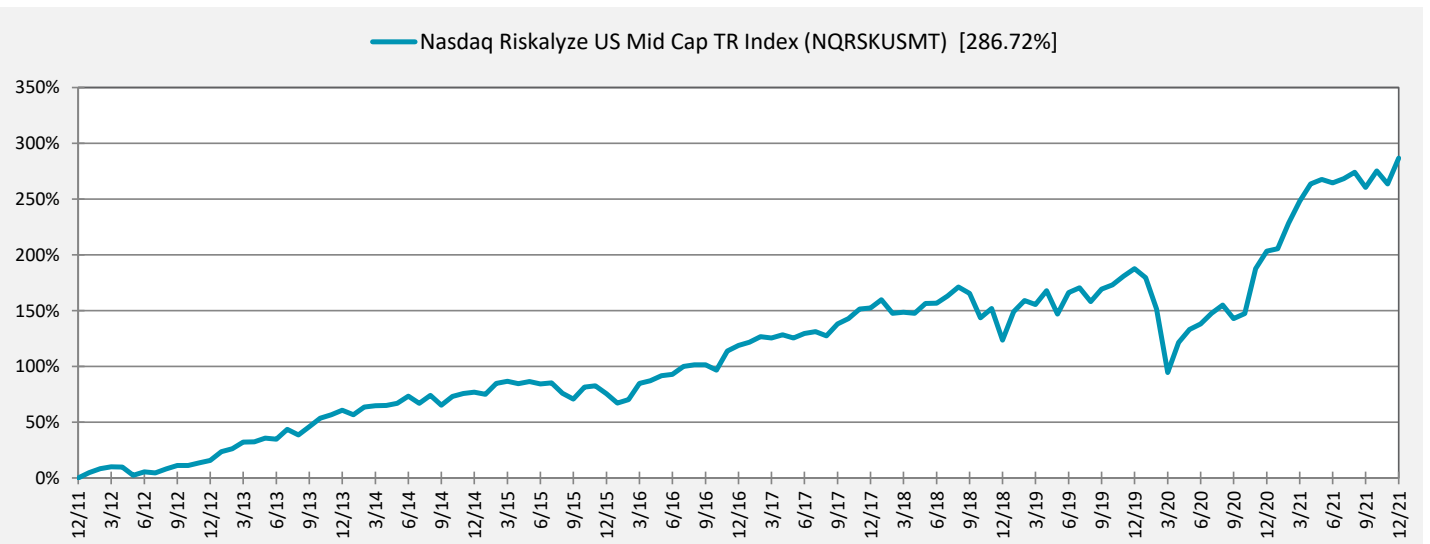
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 12/31/2021.

## MONTHLY PERFORMANCE(TR Version)

Dec 2021	6.39%	Aug 2018	3.03%	Apr 2015	-1.14%
Nov 2021	-3.16%	Jul 2018	2.49%	Mar 2015	1.12%
Oct 2021	4.14%	Jun 2018	0.13%	Feb 2015	5.60%
Sep 2021	-3.62%	May 2018	3.51%	Jan 2015	-1.07%
Aug 2021	1.55%	Apr 2018	-0.37%	Dec 2014	0.56%
Jul 2021	0.99%	Mar 2018	0.43%	Nov 2014	1.56%
Jun 2021	-0.80%	Feb 2018	-4.67%	Oct 2014	4.77%
May 2021	1.07%	Jan 2018	2.90%	Sep 2014	-5.07%
Apr 2021	4.49%	Dec 2017	0.36%	Aug 2014	4.35%
Mar 2021	6.00%	Nov 2017	3.56%	Jul 2014	-3.71%
Feb 2021	7.46%	Oct 2017	1.96%	Jun 2014	3.82%
Jan 2021	0.72%	Sep 2017	4.78%	May 2014	1.15%
Dec 2020	5.45%	Aug 2017	-1.72%	Apr 2014	0.08%
Nov 2020	16.34%	Jul 2017	0.79%	Mar 2014	0.77%
Oct 2020	1.79%	Jun 2017	1.73%	Feb 2014	4.45%
Sep 2020	-4.71%	May 2017	-1.19%	Jan 2014	-2.51%
Aug 2020	3.00%	Apr 2017	1.18%	Dec 2013	2.61%
Jul 2020	3.96%	Mar 2017	-0.43%	Nov 2013	1.98%
Jun 2020	2.16%	Feb 2017	2.16%	Oct 2013	5.26%
May 2020	5.28%	Jan 2017	1.36%	Sep 2013	5.33%
Apr 2020	13.76%	Dec 2016	2.28%	Aug 2013	-3.51%
Mar 2020	-22.60%	Nov 2016	8.84%	Jul 2013	6.47%
Feb 2020	-10.09%	Oct 2016	-2.46%	Jun 2013	-0.74%
Jan 2020	-2.76%	Sep 2016	0.03%	May 2013	2.60%
Dec 2019	2.34%	Aug 2016	0.78%	Apr 2013	0.17%
Nov 2019	2.84%	Jul 2016	3.68%	Mar 2013	4.77%
Oct 2019	1.48%	Jun 2016	0.65%	Feb 2013	2.15%
Sep 2019	4.31%	May 2016	2.31%	Jan 2013	6.78%
Aug 2019	-4.57%	Apr 2016	1.38%	Dec 2012	1.84%
Jul 2019	1.58%	Mar 2016	8.55%	Nov 2012	2.05%
Jun 2019	7.82%	Feb 2016	1.86%	Oct 2012	0.17%
May 2019	-7.79%	Jan 2016	-4.77%	Sep 2012	2.77%
Apr 2019	4.82%	Dec 2015	-4.00%	Aug 2012	3.32%
Mar 2019	-1.34%	Nov 2015	0.66%	Jul 2012	-0.72%
Feb 2019	4.00%	Oct 2015	6.29%	Jun 2012	2.97%
Jan 2019	11.38%	Sep 2015	-3.01%	May 2012	-6.67%
Dec 2018	-11.22%	Aug 2015	-4.92%	Apr 2012	-0.32%
Nov 2018	3.41%	Jul 2015	0.43%	Mar 2012	1.46%
Oct 2018	-8.30%	Jun 2015	-1.09%	Feb 2012	3.50%
Sep 2018	-2.05%	May 2015	0.95%	Jan 2012	4.75%

## QUARTERLY PERFORMANCE(TR Version)

Q4 2021	7.30%
Q3 2021	-1.15%
Q2 2021	4.76%
Q1 2021	14.73%
Q4 2020	24.88%
Q3 2020	2.04%
Q2 2020	22.34%
Q1 2020	-32.33%
Q4 2019	6.82%
Q3 2019	1.12%
Q2 2019	4.20%
Q1 2019	14.28%
Q4 2018	-15.81%
Q3 2018	3.43%
Q2 2018	3.26%
Q1 2018	-1.48%
Q4 2017	5.97%
Q3 2017	3.79%
Q2 2017	1.71%
Q1 2017	3.10%
Q4 2016	8.58%
Q3 2016	4.51%
Q2 2016	4.40%
Q1 2016	5.29%
Q4 2015	2.72%
Q3 2015	-7.38%
Q2 2015	-1.28%
Q1 2015	5.64%
Q4 2014	7.00%
Q3 2014	-4.62%
Q2 2014	5.10%
Q1 2014	2.61%
Q4 2013	10.14%
Q3 2013	8.20%
Q2 2013	2.00%
Q1 2013	14.27%
Q4 2012	4.10%
Q3 2012	5.42%
Q2 2012	-4.21%
Q1 2012	10.00%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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