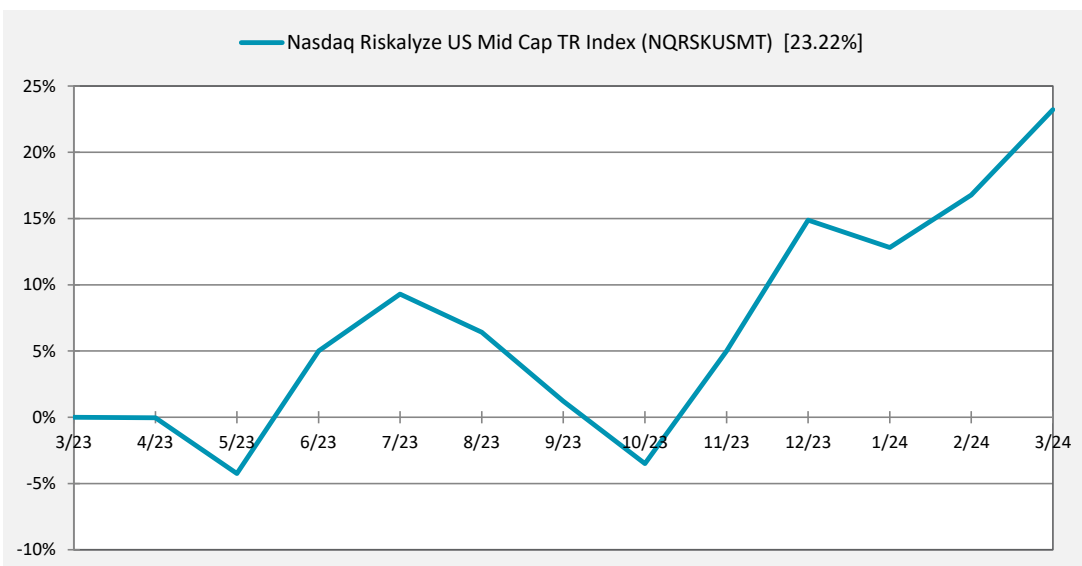


Nasdaq Riskalyze US Mid Cap TR Index

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: 347
Currency: USD
History: 06/13/2017
YTD Return: 7.25%

INDEX TICKERS

Price Return: NQRSKUSM
Total Return: NQRSKUSMT
Net Total Return: NQRSKUSMN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
VRT	VERTIV HOLDINGS LLC	1.49%
OGN	ORGANON & CO.	1.18%
SEM	SELECT MEDICAL	1.16%
BRKR	BRUKER CORPORATION	1.16%
PEGA	PEGASYSTEMS INC	1.16%
EHC	ENCOMPASS HEALTH	1.12%
UHS	UNIVERSAL HLTH SVC B	1.09%
KBR	KBR INC	1.01%
ENSG	THE ENSIGN GROUP IN	1.01%
VTRS	VIATRIS INC. CMN STK	1.00%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	13.45%	15
Telecommunications	1.03%	3
Health Care	11.97%	12
Financials	14.75%	75
Real Estate	6.32%	34
Consumer Discretionary	16.34%	60
Consumer Staples	2.57%	7
Industrials	20.40%	77
Basic Materials	4.61%	24
Energy	5.16%	24
Utilities	3.39%	16

All Information as of 03/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	23.22%
2 Year	-3.94%
3 Year	7.97%
4 Year	78.85%
5 Year	-23.83%
6 Year	2.76%
7 Year	10.21%
8 Year	22.14%
9 Year	-1.11%
10 Year	13.31%

CUMULATIVE

1 Year	23.22%
2 Year	18.37%
3 Year	27.80%
4 Year	128.58%
5 Year	74.10%
6 Year	78.92%
7 Year	97.19%
8 Year	140.85%
9 Year	138.17%
10 Year	169.87%

CUMULATIVE ANNUALIZED

1 Year	23.22%
2 Year	8.80%
3 Year	8.52%
4 Year	22.96%
5 Year	11.73%
6 Year	10.18%
7 Year	10.19%
8 Year	11.61%
9 Year	10.12%
10 Year	10.44%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	16.09%
2 Year	23.98%
3 Year	16.80%
4 Year	31.07%
5 Year	33.55%
6 Year	15.12%
7 Year	11.67%
8 Year	12.71%
9 Year	15.88%
10 Year	12.03%

CUMULATIVE

1 Year	16.09%
2 Year	20.43%
3 Year	19.27%
4 Year	22.84%
5 Year	25.37%
6 Year	23.97%
7 Year	22.62%
8 Year	21.59%
9 Year	21.02%
10 Year	20.28%

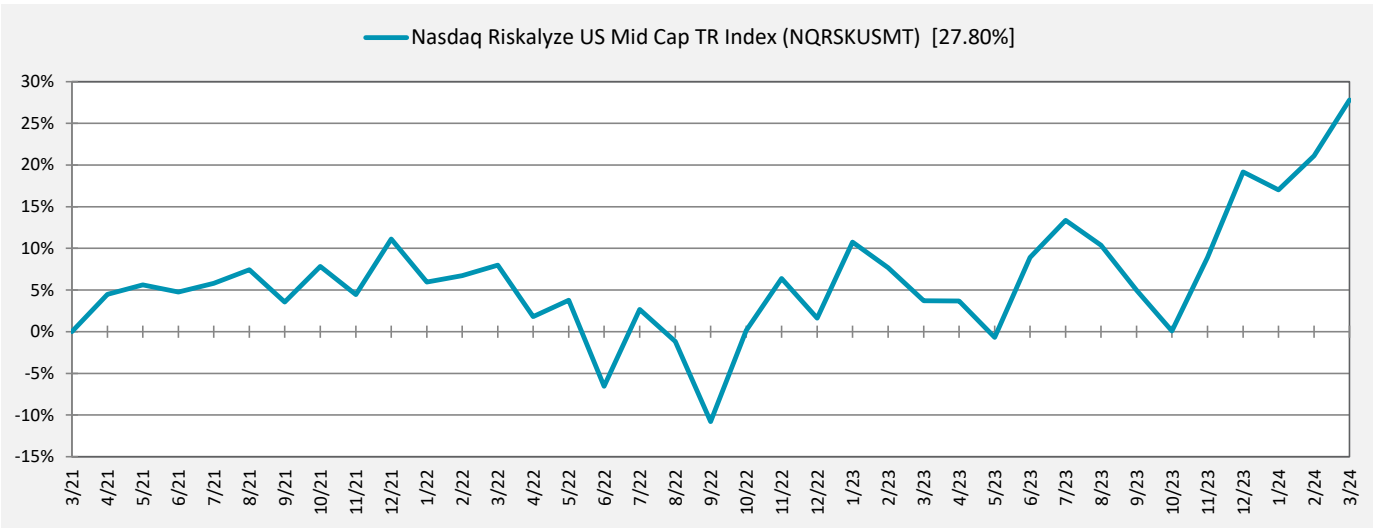
PERFORMANCE(TR Version)

CALENDER YEAR

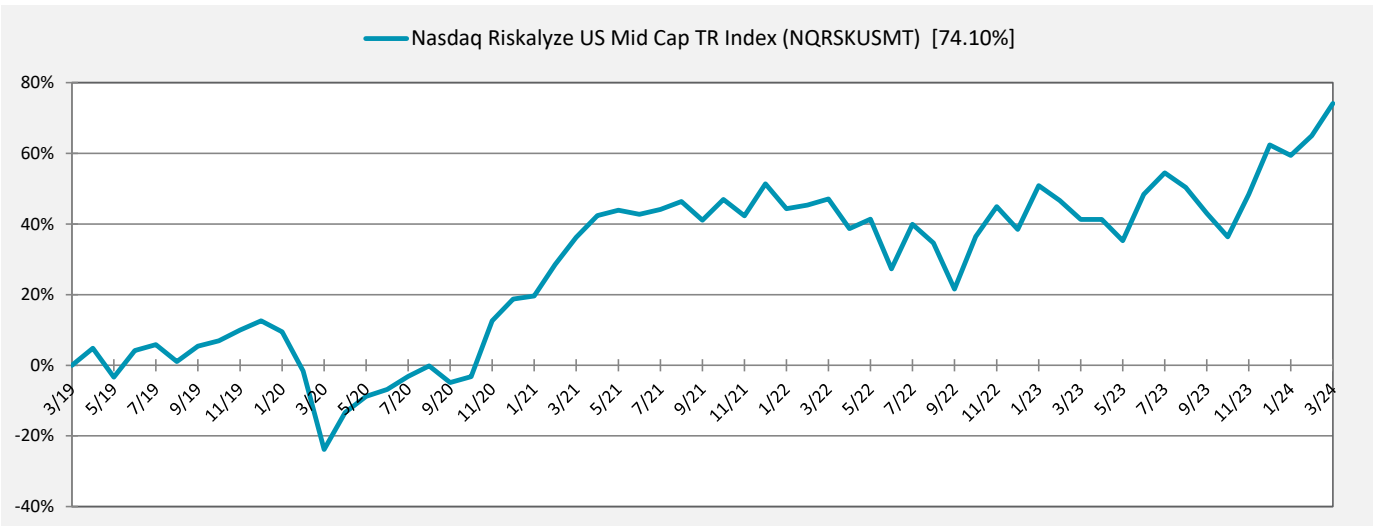
2024	7.25%
2023	17.24%
2022	-8.53%
2021	27.48%
2020	5.50%
2019	28.63%
2018	-11.41%
2017	15.33%
2016	24.74%
2015	-0.79%

All Information as of 03/28/2024.

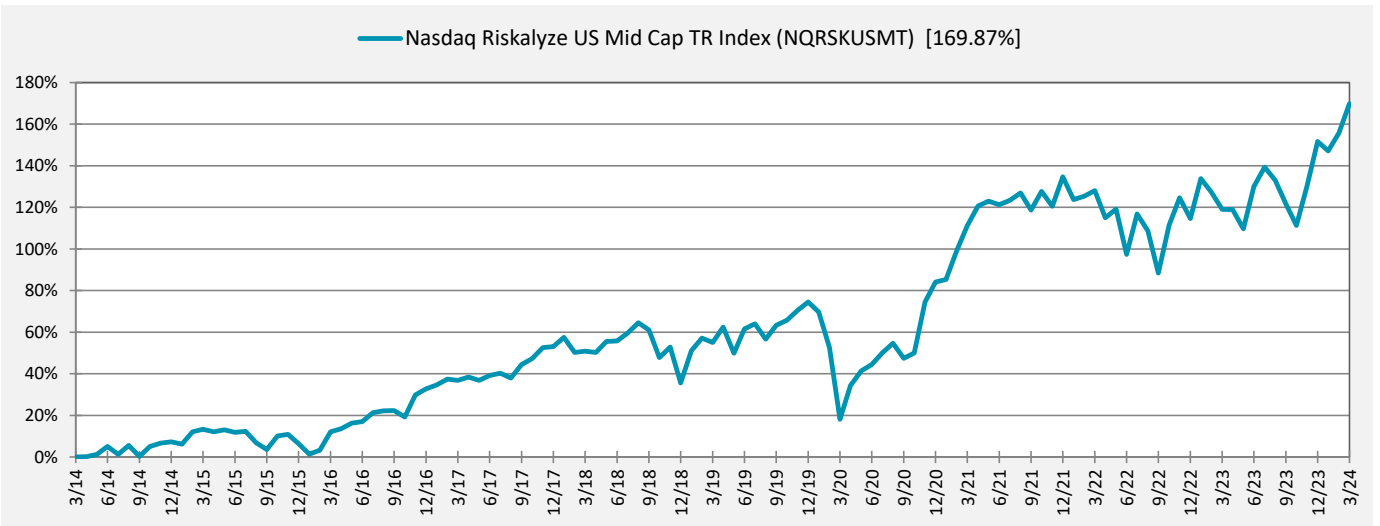
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	5.52%	Nov 2020	16.34%	Jul 2017	0.79%
Feb 2024	3.51%	Oct 2020	1.79%	Jun 2017	1.73%
Jan 2024	-1.81%	Sep 2020	-4.71%	May 2017	-1.19%
Dec 2023	9.40%	Aug 2020	3.00%	Apr 2017	1.18%
Nov 2023	8.82%	Jul 2020	3.96%	Mar 2017	-0.43%
Oct 2023	-4.65%	Jun 2020	2.16%	Feb 2017	2.16%
Sep 2023	-4.88%	May 2020	5.28%	Jan 2017	1.36%
Aug 2023	-2.64%	Apr 2020	13.76%	Dec 2016	2.28%
Jul 2023	4.08%	Mar 2020	-22.60%	Nov 2016	8.84%
Jun 2023	9.67%	Feb 2020	-10.09%	Oct 2016	-2.46%
May 2023	-4.22%	Jan 2020	-2.76%	Sep 2016	0.03%
Apr 2023	-0.03%	Dec 2019	2.34%	Aug 2016	0.78%
Mar 2023	-3.67%	Nov 2019	2.84%	Jul 2016	3.68%
Feb 2023	-2.79%	Oct 2019	1.48%	Jun 2016	0.65%
Jan 2023	8.97%	Sep 2019	4.31%	May 2016	2.31%
Dec 2022	-4.45%	Aug 2019	-4.57%	Apr 2016	1.38%
Nov 2022	6.22%	Jul 2019	1.58%	Mar 2016	8.55%
Oct 2022	12.25%	Jun 2019	7.82%	Feb 2016	1.86%
Sep 2022	-9.74%	May 2019	-7.79%	Jan 2016	-4.77%
Aug 2022	-3.73%	Apr 2019	4.82%	Dec 2015	-4.00%
Jul 2022	9.86%	Mar 2019	-1.34%	Nov 2015	0.66%
Jun 2022	-9.96%	Feb 2019	4.00%	Oct 2015	6.29%
May 2022	1.94%	Jan 2019	11.38%	Sep 2015	-3.01%
Apr 2022	-5.71%	Dec 2018	-11.22%	Aug 2015	-4.92%
Mar 2022	1.18%	Nov 2018	3.41%	Jul 2015	0.43%
Feb 2022	0.70%	Oct 2018	-8.30%	Jun 2015	-1.09%
Jan 2022	-4.64%	Sep 2018	-2.05%	May 2015	0.95%
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%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	7.25%
Q4 2023	13.51%
Q3 2023	-3.62%
Q2 2023	5.01%
Q1 2023	2.05%
Q4 2022	13.93%
Q3 2022	-4.54%
Q2 2022	-13.45%
Q1 2022	-2.83%
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%

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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