

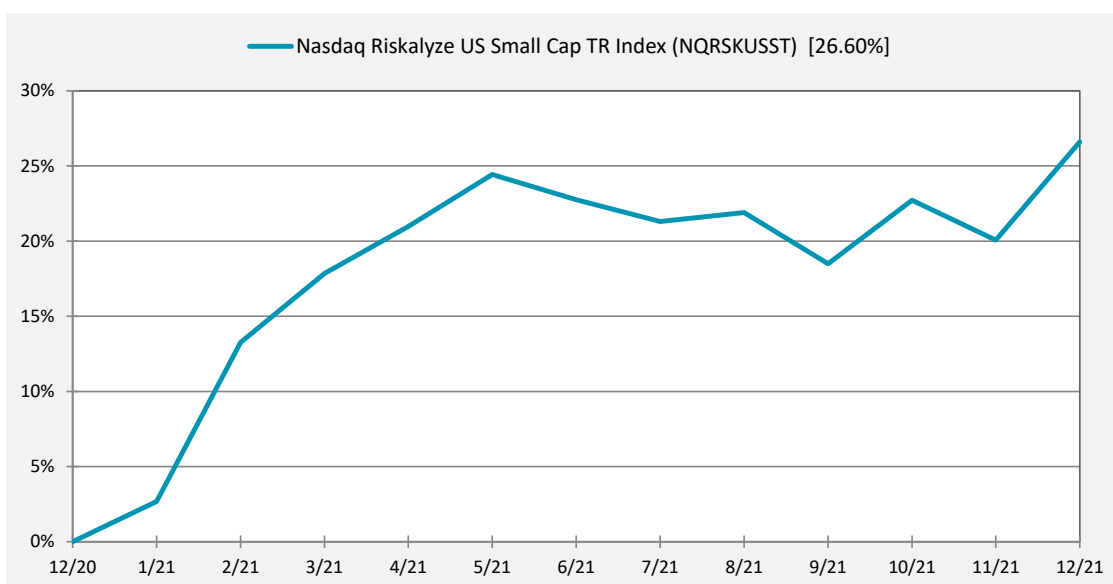


Nasdaq Riskalyze US Small Cap TR Index

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: 305
Currency: USD
History: 06/13/2017
YTD Return: 26.60%

INDEX TICKERS

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

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
OMI	OWENS AND MINOR INC	3.80%
CNMD	C O N M E D CP	2.96%
PDCO	PATTERSON COMPANIES	2.66%
USPH	U S PHYSICAL THERA	2.36%
HCSG	HEALTHCARE SVCS GP	1.95%
CSGS	C S G SYS INTL	1.59%
MEI	METHODE ELECTR	1.56%
SWCH	SWITCH INC.	1.50%
AVT	AVNET INC COMMON STK	1.48%
VSH	VISHAY INTERTECH	1.45%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	12.91%	9
Telecommunications	2.10%	4
Health Care	13.73%	5
Financials	16.96%	90
Real Estate	7.25%	40
Consumer Discretionary	15.59%	40
Consumer Staples	3.53%	14
Industrials	16.12%	57
Basic Materials	3.28%	16
Energy	4.82%	13
Utilities	3.71%	17

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	26.60%
2 Year	10.82%
3 Year	21.17%
4 Year	-10.12%
5 Year	8.60%
6 Year	31.08%
7 Year	-4.31%
8 Year	5.47%
9 Year	41.72%
10 Year	18.34%

CUMULATIVE

1 Year	26.60%
2 Year	40.30%
3 Year	70.01%
4 Year	52.81%
5 Year	65.95%
6 Year	117.53%
7 Year	108.16%
8 Year	119.54%
9 Year	211.13%
10 Year	268.19%

CUMULATIVE ANNUALIZED

1 Year	26.60%
2 Year	18.45%
3 Year	19.35%
4 Year	11.18%
5 Year	10.66%
6 Year	13.83%
7 Year	11.04%
8 Year	10.33%
9 Year	13.44%
10 Year	13.92%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	20.17%
2 Year	44.85%
3 Year	15.30%
4 Year	16.03%
5 Year	12.06%
6 Year	17.83%
7 Year	15.24%
8 Year	13.72%
9 Year	13.92%
10 Year	16.07%

CUMULATIVE

1 Year	20.17%
2 Year	34.76%
3 Year	29.72%
4 Year	26.98%
5 Year	24.69%
6 Year	23.66%
7 Year	22.62%
8 Year	21.69%
9 Year	20.96%
10 Year	20.53%

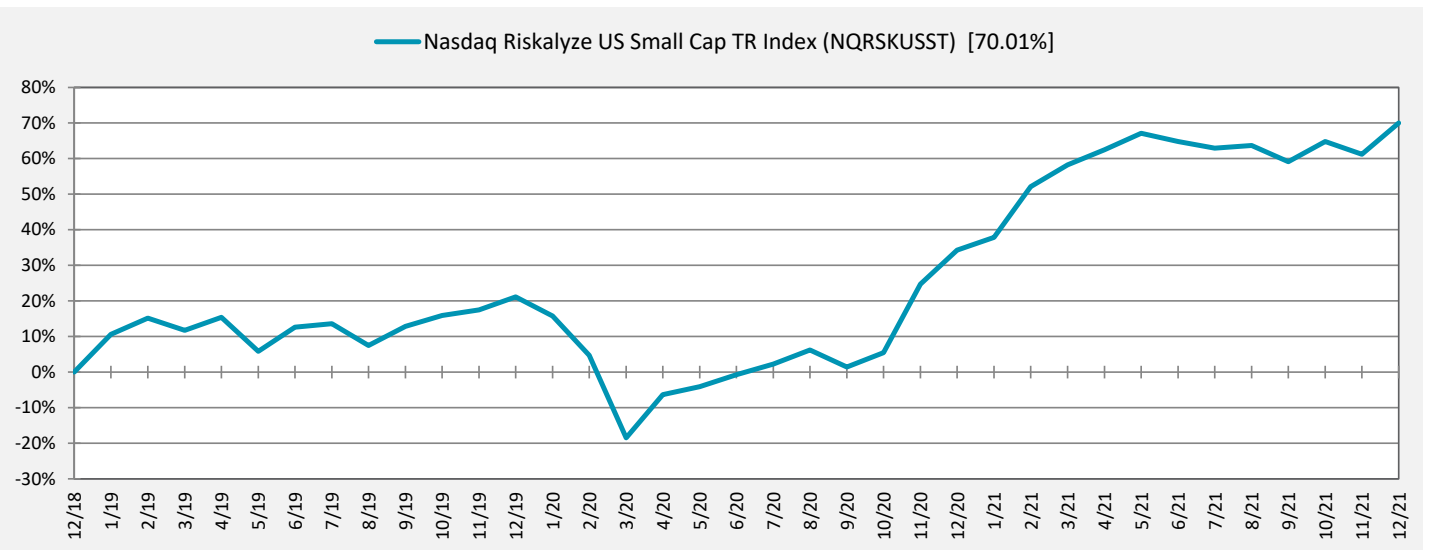
PERFORMANCE(TR Version)

CALENDER YEAR

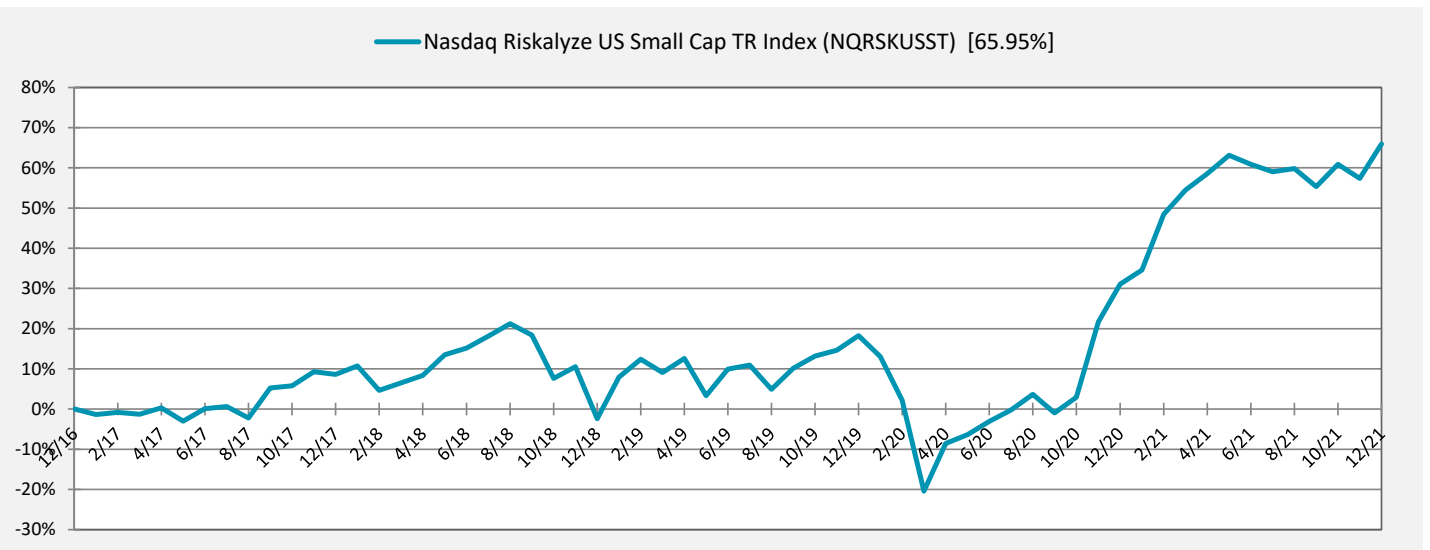
2021	26.60%
2020	10.82%
2019	21.17%
2018	-10.12%
2017	8.60%
2016	31.08%
2015	-4.31%
2014	5.47%
2013	41.72%
2012	18.34%

All Information as of 12/31/2021.

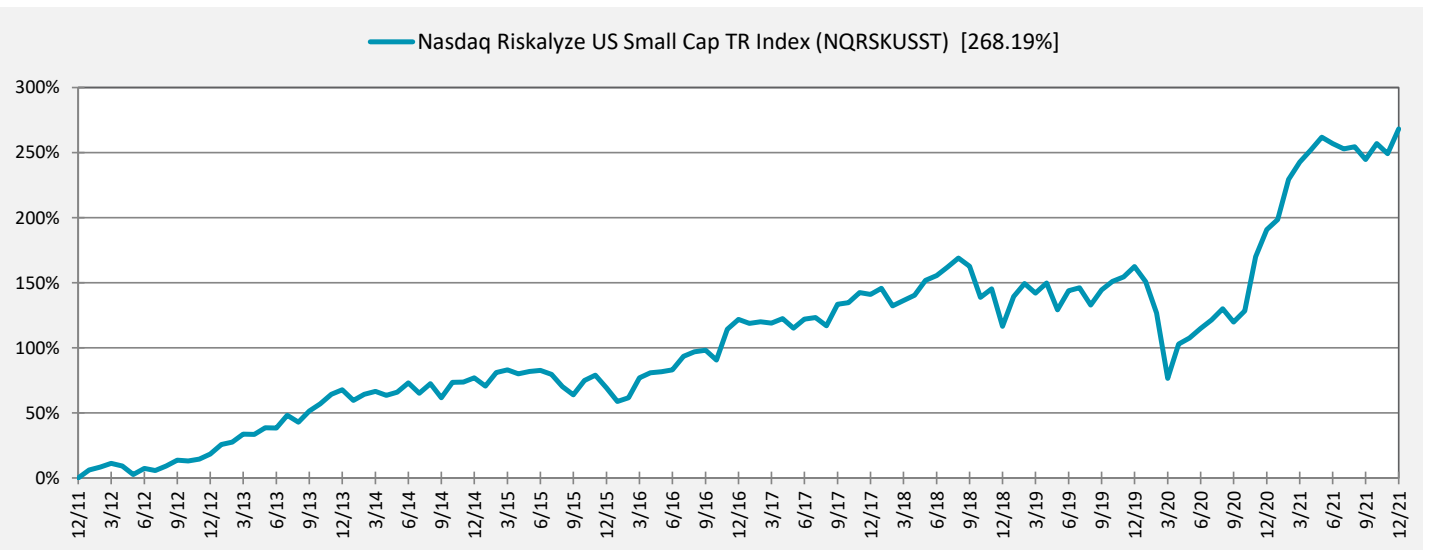
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	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%
Nov 2020	18.23%	Jul 2017	0.58%	Mar 2014	1.37%
Oct 2020	3.96%	Jun 2017	3.20%	Feb 2014	2.90%
Sep 2020	-4.47%	May 2017	-3.32%	Jan 2014	-4.85%
Aug 2020	3.90%	Apr 2017	1.60%	Dec 2013	2.07%
Jul 2020	2.98%	Mar 2017	-0.48%	Nov 2013	4.73%
Jun 2020	3.53%	Feb 2017	0.59%	Oct 2013	3.64%
May 2020	2.34%	Jan 2017	-1.39%	Sep 2013	5.99%
Apr 2020	14.91%	Dec 2016	3.55%	Aug 2013	-3.58%
Mar 2020	-22.14%	Nov 2016	12.45%	Jul 2013	7.12%
Feb 2020	-9.56%	Oct 2016	-3.85%	Jun 2013	-0.22%
Jan 2020	-4.45%	Sep 2016	0.58%	May 2013	3.81%
Dec 2019	3.16%	Aug 2016	1.80%	Apr 2013	-0.14%
Nov 2019	1.33%	Jul 2016	5.77%	Mar 2013	4.83%
Oct 2019	2.72%	Jun 2016	0.78%	Feb 2013	1.47%
Sep 2019	4.99%	May 2016	0.39%	Jan 2013	6.21%
Aug 2019	-5.39%	Apr 2016	2.16%	Dec 2012	3.41%
Jul 2019	0.86%	Mar 2016	9.57%	Nov 2012	1.17%
Jun 2019	6.41%	Feb 2016	1.80%	Oct 2012	-0.47%
May 2019	-8.24%	Jan 2016	-6.23%	Sep 2012	4.07%
Apr 2019	3.23%	Dec 2015	-5.47%	Aug 2012	3.39%
Mar 2019	-2.94%	Nov 2015	2.40%	Jul 2012	-1.67%
Feb 2019	4.11%	Oct 2015	6.72%	Jun 2012	4.65%
Jan 2019	10.58%	Sep 2015	-3.78%	May 2012	-6.06%
Dec 2018	-11.70%	Aug 2015	-5.21%	Apr 2012	-1.70%
Nov 2018	2.71%	Jul 2015	-1.61%	Mar 2012	2.65%
Oct 2018	-9.10%	Jun 2015	0.45%	Feb 2012	2.03%
Sep 2018	-2.35%	May 2015	1.04%	Jan 2012	6.13%

QUARTERLY PERFORMANCE(TR Version)

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%
Q1 2014	-0.74%
Q4 2013	10.79%
Q3 2013	9.46%
Q2 2013	3.44%
Q1 2013	12.97%
Q4 2012	4.13%
Q3 2012	5.79%
Q2 2012	-3.36%
Q1 2012	11.17%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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NASDAQ INDEX SERVICES TEAM

Toll Free Number | Calling in the U.S. +1 844 717 0708

International Callers | Non-us Callers +1 301 978 8311

IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | ONE LIBERTY PLAZA 165 BROADWAY NEW YORK, NY 10006

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