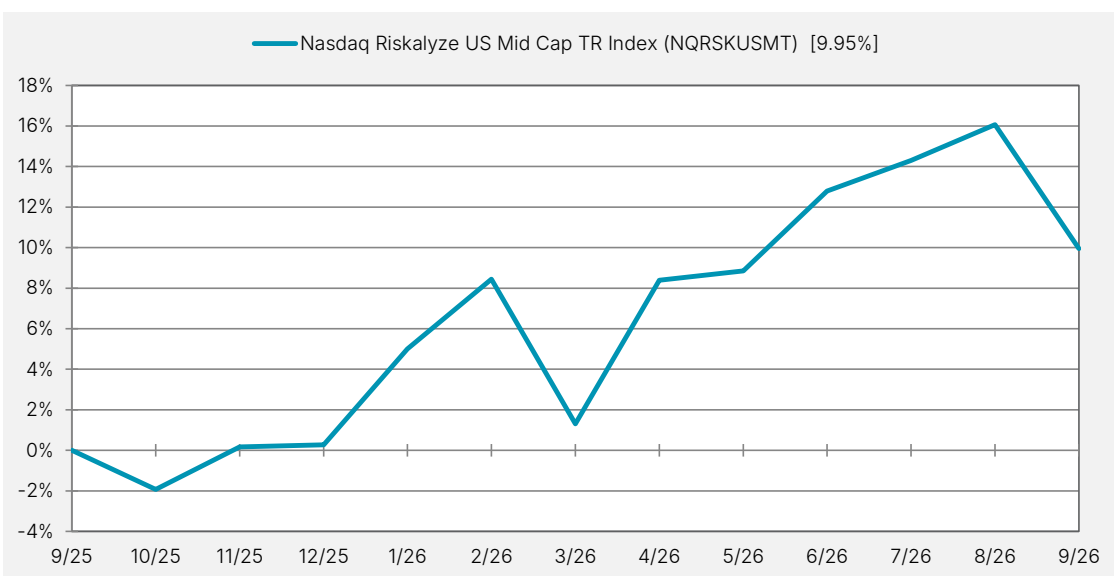


Nasdaq Riskalyze US Mid Cap TR Index

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.nasdaq.com/Index/Overview/NQRSKUSM>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 350
Currency: USD
History: 06/13/2017
YTD Return: 9.64%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
BMNR	BITMINE IMM TCH CMN	2.00%
RVTY	REVVITY INC.	1.83%
PAYC	PAYCOM SOFTWARE INC	1.74%
EHC	ENCOMPASS HEALTH	1.60%
UHS	UNIVERSAL HLTH SVC B	1.56%
BAX	BAXTER INTL INC	1.50%
VTRS	VIATRIS INC. CMN STK	1.49%
CHE	CHEMED CORP	1.45%
BRKR	BRUKER CORPORATION	1.44%
ENSG	THE ENSIGN GROUP IN	1.43%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	15.71%	14
Telecommunications	1.46%	2
Health Care	15.00%	10
Financials	15.70%	90
Real Estate	7.00%	40
Consumer Discretionary	11.93%	46
Consumer Staples	2.77%	15
Industrials	19.58%	81
Basic Materials	3.84%	17
Energy	4.43%	21
Utilities	2.60%	14

PERFORMANCE(TR Version)

ANNUAL	
1 Year	9.95%
2 Year	1.36%
3 Year	27.51%
4 Year	17.67%
5 Year	-13.85%
6 Year	48.36%
7 Year	-9.76%
8 Year	1.38%
9 Year	11.51%
10 Year	18.17%

CUMULATIVE	
1 Year	9.95%
2 Year	11.44%
3 Year	42.11%
4 Year	67.22%
5 Year	44.06%
6 Year	113.73%
7 Year	92.87%
8 Year	95.53%
9 Year	118.04%
10 Year	157.66%

CUMULATIVE ANNUALIZED	
1 Year	9.95%
2 Year	5.57%
3 Year	12.43%
4 Year	13.72%
5 Year	7.57%
6 Year	13.50%
7 Year	9.84%
8 Year	8.74%
9 Year	9.05%
10 Year	9.93%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	14.12%
2 Year	20.58%
3 Year	16.70%
4 Year	19.25%
5 Year	22.15%
6 Year	18.57%
7 Year	41.64%
8 Year	17.49%
9 Year	11.73%
10 Year	10.44%

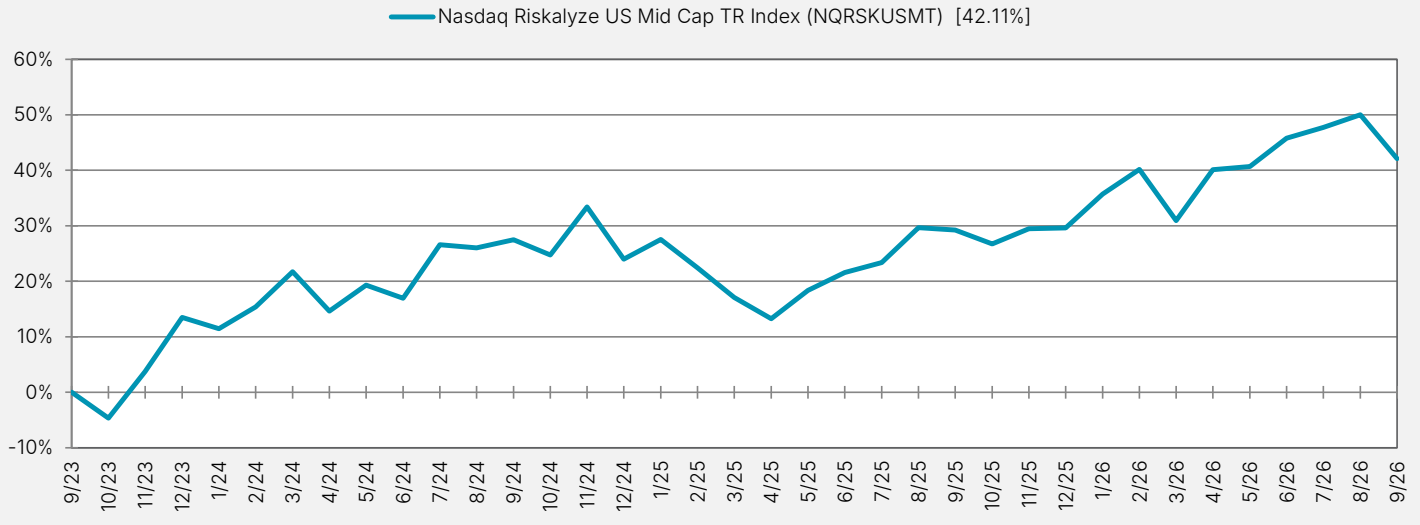
CUMULATIVE	
1 Year	14.12%
2 Year	17.62%
3 Year	17.32%
4 Year	17.81%
5 Year	18.77%
6 Year	18.74%
7 Year	23.44%
8 Year	22.78%
9 Year	21.83%
10 Year	20.95%

PERFORMANCE(TR Version)

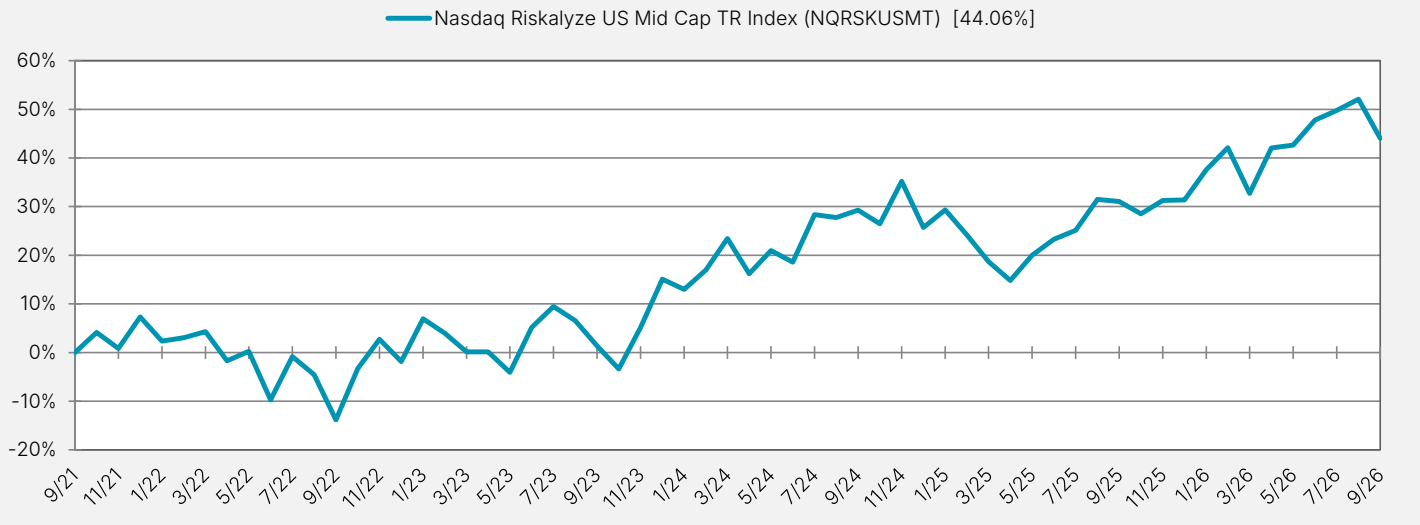
CALENDER YEAR	
2026	9.64%
2025	4.54%
2024	9.22%
2023	17.24%
2022	-8.53%
2021	27.48%
2020	5.50%
2019	28.63%
2018	-11.41%
2017	15.33%

All Information as of 09/30/2026.

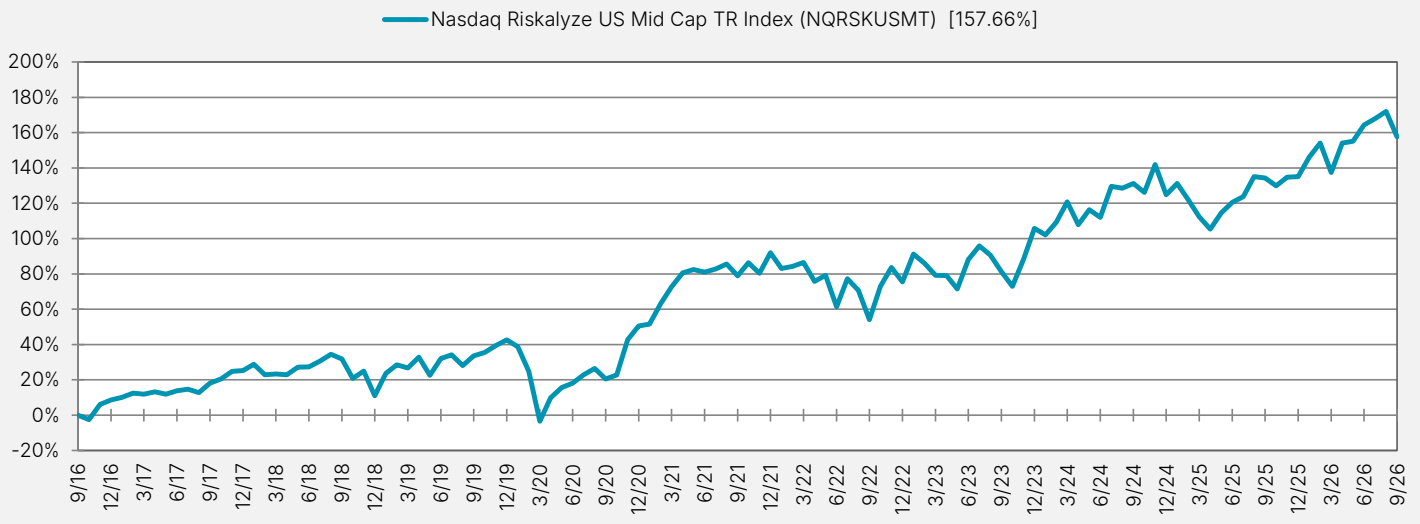
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2026.

MONTHLY PERFORMANCE(TR Version)

Sep 2026	-5.27%
Aug 2026	1.55%
Jul 2026	1.33%
Jun 2026	3.62%
May 2026	0.43%
Apr 2026	7.00%
Mar 2026	-6.59%
Feb 2026	3.28%
Jan 2026	4.71%
Dec 2025	0.11%
Nov 2025	2.14%
Oct 2025	-1.93%
Sep 2025	-0.33%
Aug 2025	5.09%
Jul 2025	1.47%
Jun 2025	2.75%
May 2025	4.47%
Apr 2025	-3.27%
Mar 2025	-4.36%
Feb 2025	-4.00%
Jan 2025	2.88%
Dec 2024	-7.06%
Nov 2024	6.92%
Oct 2024	-2.17%
Sep 2024	1.18%
Aug 2024	-0.44%
Jul 2024	8.23%
Jun 2024	-1.98%
May 2024	4.10%
Apr 2024	-5.84%
Mar 2024	5.52%
Feb 2024	3.51%
Jan 2024	-1.81%
Dec 2023	9.40%
Nov 2023	8.82%
Oct 2023	-4.65%
Sep 2023	-4.88%
Aug 2023	-2.64%
Jul 2023	4.08%
Jun 2023	9.67%

May 2023	-4.22%
Apr 2023	-0.03%
Mar 2023	-3.67%
Feb 2023	-2.79%
Jan 2023	8.97%
Dec 2022	-4.45%
Nov 2022	6.22%
Oct 2022	12.25%
Sep 2022	-9.74%
Aug 2022	-3.73%
Jul 2022	9.86%
Jun 2022	-9.96%
May 2022	1.94%
Apr 2022	-5.71%
Mar 2022	1.18%
Feb 2022	0.70%
Jan 2022	-4.64%
Dec 2021	6.39%
Nov 2021	-3.16%
Oct 2021	4.14%
Sep 2021	-3.62%
Aug 2021	1.55%
Jul 2021	0.99%
Jun 2021	-0.80%
May 2021	1.07%
Apr 2021	4.49%
Mar 2021	6.00%
Feb 2021	7.46%
Jan 2021	0.72%
Dec 2020	5.45%
Nov 2020	16.34%
Oct 2020	1.79%
Sep 2020	-4.71%
Aug 2020	3.00%
Jul 2020	3.96%
Jun 2020	2.16%
May 2020	5.28%
Apr 2020	13.76%
Mar 2020	-22.60%
Feb 2020	-10.09%

Jan 2020	-2.76%
Dec 2019	2.34%
Nov 2019	2.84%
Oct 2019	1.48%
Sep 2019	4.31%
Aug 2019	-4.57%
Jul 2019	1.58%
Jun 2019	7.82%
May 2019	-7.79%
Apr 2019	4.82%
Mar 2019	-1.34%
Feb 2019	4.00%
Jan 2019	11.38%
Dec 2018	-11.22%
Nov 2018	3.41%
Oct 2018	-8.30%
Sep 2018	-2.05%
Aug 2018	3.03%
Jul 2018	2.49%
Jun 2018	0.13%
May 2018	3.51%
Apr 2018	-0.37%
Mar 2018	0.43%
Feb 2018	-4.67%
Jan 2018	2.90%
Dec 2017	0.36%
Nov 2017	3.56%
Oct 2017	1.96%
Sep 2017	4.78%
Aug 2017	-1.72%
Jul 2017	0.79%
Jun 2017	1.73%
May 2017	-1.19%
Apr 2017	1.18%
Mar 2017	-0.43%
Feb 2017	2.16%
Jan 2017	1.36%
Dec 2016	2.28%
Nov 2016	8.84%
Oct 2016	-2.46%

All Information as of 09/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q3 2026	-2.53%
Q2 2026	11.35%
Q1 2026	1.02%
Q4 2025	0.28%
Q3 2025	6.29%
Q2 2025	3.84%
Q1 2025	-5.54%
Q4 2024	-2.78%
Q3 2024	9.02%
Q2 2024	-3.92%
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%

All Information as of 09/30/2026.

All Information as of 09/30/2026.

Sources: Nasdaq Index Research. Bloomberg. FactSet.

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