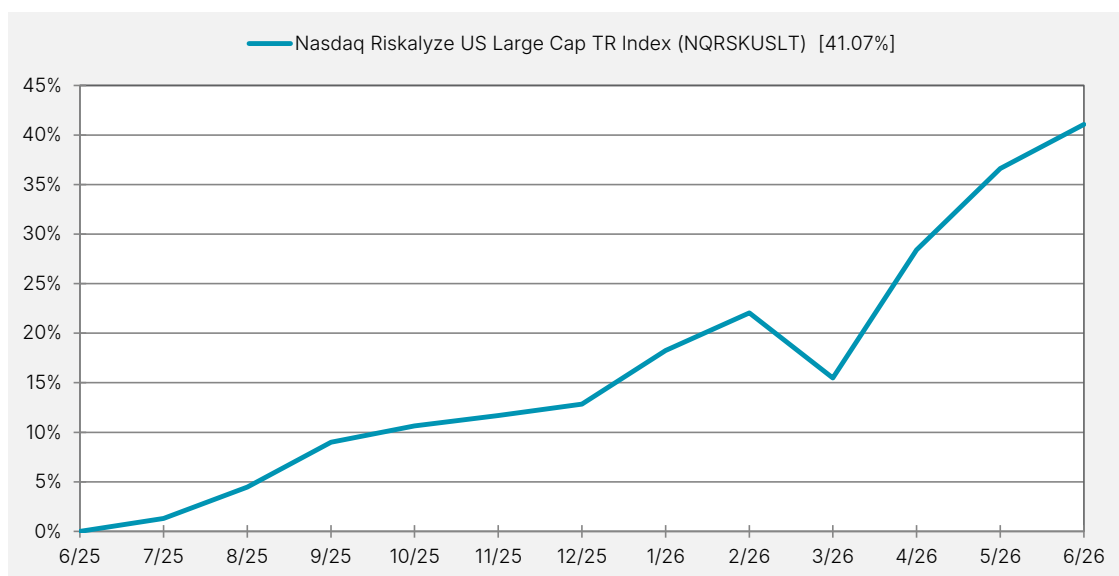


## Nasdaq Riskalyze US Large Cap TR Index

The Nasdaq Riskalyze US Large Cap Index seeks to create a diversified portfolio of dividend-paying securities. The Index selects securities from the Nasdaq US 500 Large Cap Index.

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

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 376  
**Currency:** USD  
**History:** 06/13/2017  
**YTD Return:** 25.00%

### INDEX TICKERS

**Price Return:** NQRSKUSL  
**Total Return:** NQRSKUSLT  
**Net Total Return:** NQRSKUSLN

### TOP 10 COMPONENTS BY WEIGHT

| TICKER | NAME                 | WEIGHT |
|--------|----------------------|--------|
| MU     | MICRON TECHNOLOGY    | 2.63%  |
| MRVL   | MARVELL TECH INC CMN | 2.32%  |
| DELL   | DELL TECH CL C       | 2.03%  |
| STX    | SEAGATE TCH HLDGS OR | 1.90%  |
| WDC    | WESTERN DIGITAL CP   | 1.82%  |
| AMAT   | APPLIED MATERIALS    | 1.63%  |
| KLAC   | KLA CP CMN STK       | 1.58%  |
| LRCX   | LAM RESEARCH CORP    | 1.56%  |
| HPE    | HEWLETT PACKARD ENT  | 1.46%  |
| GLW    | CORNING INC          | 1.45%  |

### INDUSTRY BREAKDOWN

| INDUSTRY               | WEIGHT | SECURITIES |
|------------------------|--------|------------|
| Technology             | 46.41% | 41         |
| Telecommunications     | 1.85%  | 6          |
| Health Care            | 7.91%  | 29         |
| Financials             | 8.85%  | 58         |
| Real Estate            | 1.54%  | 22         |
| Consumer Discretionary | 12.55% | 41         |
| Consumer Staples       | 3.40%  | 26         |
| Industrials            | 10.92% | 85         |
| Basic Materials        | 1.29%  | 16         |
| Energy                 | 3.06%  | 21         |
| Utilities              | 2.22%  | 31         |

PERFORMANCE(TR Version)

| ANNUAL  |        |
|---------|--------|
| 1 Year  | 41.07% |
| 2 Year  | 11.76% |
| 3 Year  | 19.44% |
| 4 Year  | 16.13% |
| 5 Year  | -9.67% |
| 6 Year  | 45.34% |
| 7 Year  | 1.72%  |
| 8 Year  | 7.33%  |
| 9 Year  | 11.99% |
| 10 Year | 19.39% |

| CUMULATIVE |         |
|------------|---------|
| 1 Year     | 41.07%  |
| 2 Year     | 57.66%  |
| 3 Year     | 88.31%  |
| 4 Year     | 118.67% |
| 5 Year     | 97.53%  |
| 6 Year     | 187.09% |
| 7 Year     | 192.03% |
| 8 Year     | 213.44% |
| 9 Year     | 251.03% |
| 10 Year    | 319.11% |

| CUMULATIVE ANNUALIZED |        |
|-----------------------|--------|
| 1 Year                | 41.07% |
| 2 Year                | 25.56% |
| 3 Year                | 23.49% |
| 4 Year                | 21.60% |
| 5 Year                | 14.58% |
| 6 Year                | 19.22% |
| 7 Year                | 16.54% |
| 8 Year                | 15.35% |
| 9 Year                | 14.97% |
| 10 Year               | 15.41% |

ANNUALIZED VOLATILITY(TR Version)

| ANNUAL  |        |
|---------|--------|
| 1 Year  | 15.68% |
| 2 Year  | 20.45% |
| 3 Year  | 11.85% |
| 4 Year  | 19.75% |
| 5 Year  | 19.20% |
| 6 Year  | 15.52% |
| 7 Year  | 35.47% |
| 8 Year  | 14.86% |
| 9 Year  | 11.88% |
| 10 Year | 8.71%  |

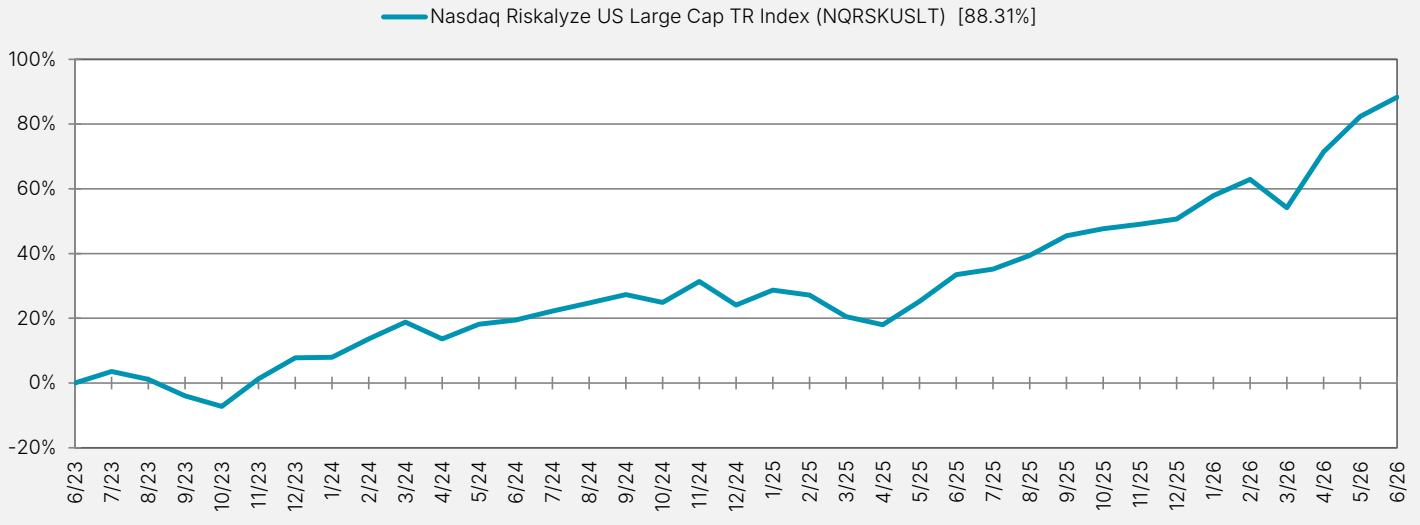
| CUMULATIVE |        |
|------------|--------|
| 1 Year     | 15.68% |
| 2 Year     | 18.21% |
| 3 Year     | 16.36% |
| 4 Year     | 17.26% |
| 5 Year     | 17.68% |
| 6 Year     | 17.34% |
| 7 Year     | 20.92% |
| 8 Year     | 20.27% |
| 9 Year     | 19.51% |
| 10 Year    | 18.68% |

PERFORMANCE(TR Version)

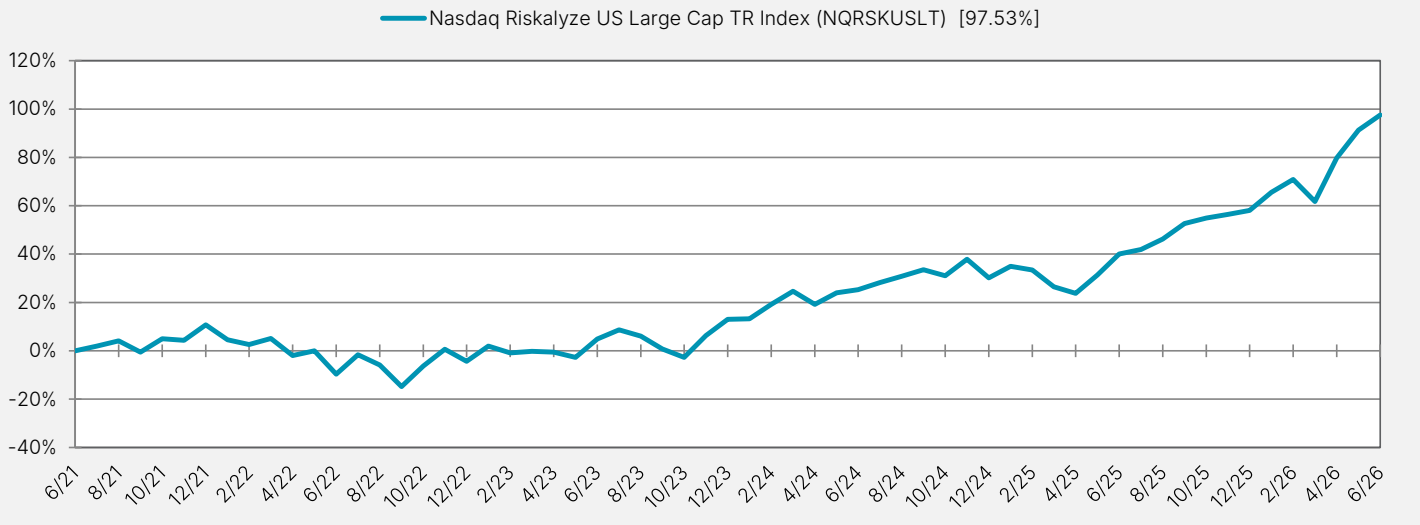
| CALENDER YEAR |         |
|---------------|---------|
| 2026          | 25.00%  |
| 2025          | 21.38%  |
| 2024          | 15.16%  |
| 2023          | 18.16%  |
| 2022          | -13.64% |
| 2021          | 30.42%  |
| 2020          | 13.45%  |
| 2019          | 30.67%  |
| 2018          | -7.83%  |
| 2017          | 20.45%  |

All Information as of 06/30/2026.

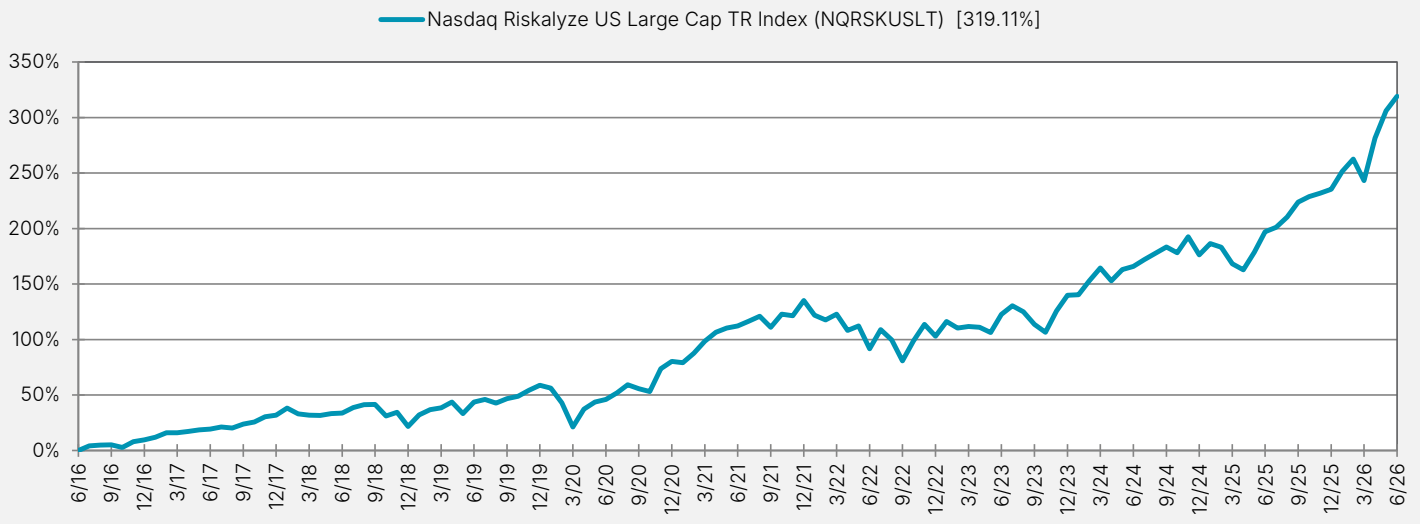
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/30/2026.

## MONTHLY PERFORMANCE(TR Version)

|          |        |
|----------|--------|
| Jun 2026 | 3.25%  |
| May 2026 | 6.41%  |
| Apr 2026 | 11.18% |
| Mar 2026 | -5.38% |
| Feb 2026 | 3.20%  |
| Jan 2026 | 4.80%  |
| Dec 2025 | 1.04%  |
| Nov 2025 | 0.93%  |
| Oct 2025 | 1.52%  |
| Sep 2025 | 4.34%  |
| Aug 2025 | 3.11%  |
| Jul 2025 | 1.30%  |
| Jun 2025 | 6.63%  |
| May 2025 | 6.08%  |
| Apr 2025 | -2.08% |
| Mar 2025 | -5.24% |
| Feb 2025 | -1.14% |
| Jan 2025 | 3.68%  |
| Dec 2024 | -5.56% |
| Nov 2024 | 5.20%  |
| Oct 2024 | -1.87% |
| Sep 2024 | 2.03%  |
| Aug 2024 | 2.05%  |
| Jul 2024 | 2.36%  |
| Jun 2024 | 1.09%  |
| May 2024 | 3.96%  |
| Apr 2024 | -4.38% |
| Mar 2024 | 4.63%  |
| Feb 2024 | 5.25%  |
| Jan 2024 | 0.15%  |
| Dec 2023 | 6.35%  |
| Nov 2023 | 9.22%  |
| Oct 2023 | -3.37% |
| Sep 2023 | -5.03% |
| Aug 2023 | -2.37% |
| Jul 2023 | 3.56%  |
| Jun 2023 | 7.84%  |
| May 2023 | -2.22% |
| Apr 2023 | -0.29% |
| Mar 2023 | 0.67%  |

|          |         |
|----------|---------|
| Feb 2023 | -2.73%  |
| Jan 2023 | 6.50%   |
| Dec 2022 | -4.96%  |
| Nov 2022 | 7.47%   |
| Oct 2022 | 9.94%   |
| Sep 2022 | -9.47%  |
| Aug 2022 | -4.36%  |
| Jul 2022 | 8.93%   |
| Jun 2022 | -9.64%  |
| May 2022 | 1.95%   |
| Apr 2022 | -6.65%  |
| Mar 2022 | 2.38%   |
| Feb 2022 | -1.85%  |
| Jan 2022 | -5.64%  |
| Dec 2021 | 6.19%   |
| Nov 2021 | -0.61%  |
| Oct 2021 | 5.50%   |
| Sep 2021 | -4.49%  |
| Aug 2021 | 2.17%   |
| Jul 2021 | 1.95%   |
| Jun 2021 | 0.90%   |
| May 2021 | 1.87%   |
| Apr 2021 | 4.02%   |
| Mar 2021 | 5.77%   |
| Feb 2021 | 4.82%   |
| Jan 2021 | -0.68%  |
| Dec 2020 | 3.76%   |
| Nov 2020 | 13.44%  |
| Oct 2020 | -1.64%  |
| Sep 2020 | -2.19%  |
| Aug 2020 | 4.70%   |
| Jul 2020 | 4.11%   |
| Jun 2020 | 1.63%   |
| May 2020 | 4.62%   |
| Apr 2020 | 13.31%  |
| Mar 2020 | -15.28% |
| Feb 2020 | -8.44%  |
| Jan 2020 | -1.68%  |
| Dec 2019 | 2.93%   |
| Nov 2019 | 3.64%   |

|          |        |
|----------|--------|
| Oct 2019 | 1.51%  |
| Sep 2019 | 2.82%  |
| Aug 2019 | -2.26% |
| Jul 2019 | 1.72%  |
| Jun 2019 | 7.74%  |
| May 2019 | -7.23% |
| Apr 2019 | 3.76%  |
| Mar 2019 | 1.13%  |
| Feb 2019 | 3.66%  |
| Jan 2019 | 8.56%  |
| Dec 2018 | -9.62% |
| Nov 2018 | 2.59%  |
| Oct 2018 | -7.31% |
| Sep 2018 | 0.19%  |
| Aug 2018 | 1.78%  |
| Jul 2018 | 3.75%  |
| Jun 2018 | 0.44%  |
| May 2018 | 1.14%  |
| Apr 2018 | -0.05% |
| Mar 2018 | -0.98% |
| Feb 2018 | -3.79% |
| Jan 2018 | 4.81%  |
| Dec 2017 | 1.17%  |
| Nov 2017 | 3.73%  |
| Oct 2017 | 1.48%  |
| Sep 2017 | 3.11%  |
| Aug 2017 | -0.85% |
| Jul 2017 | 1.47%  |
| Jun 2017 | 0.78%  |
| May 2017 | 1.14%  |
| Apr 2017 | 0.97%  |
| Mar 2017 | -0.05% |
| Feb 2017 | 3.76%  |
| Jan 2017 | 2.14%  |
| Dec 2016 | 1.36%  |
| Nov 2016 | 5.19%  |
| Oct 2016 | -2.33% |
| Sep 2016 | 0.32%  |
| Aug 2016 | 0.53%  |
| Jul 2016 | 4.27%  |

All Information as of 06/30/2026.

## QUARTERLY PERFORMANCE(TR Version)

|         |         |
|---------|---------|
| Q2 2026 | 22.15%  |
| Q1 2026 | 2.33%   |
| Q4 2025 | 3.53%   |
| Q3 2025 | 9.00%   |
| Q2 2025 | 10.75%  |
| Q1 2025 | -2.88%  |
| Q4 2024 | -2.51%  |
| Q3 2024 | 6.57%   |
| Q2 2024 | 0.49%   |
| Q1 2024 | 10.29%  |
| Q4 2023 | 12.24%  |
| Q3 2023 | -3.98%  |
| Q2 2023 | 5.14%   |
| Q1 2023 | 4.28%   |
| Q4 2022 | 12.30%  |
| Q3 2022 | -5.68%  |
| Q2 2022 | -14.01% |
| Q1 2022 | -5.18%  |
| Q4 2021 | 11.34%  |
| Q3 2021 | -0.51%  |
| Q2 2021 | 6.91%   |
| Q1 2021 | 10.12%  |
| Q4 2020 | 15.78%  |
| Q3 2020 | 6.62%   |
| Q2 2020 | 20.49%  |
| Q1 2020 | -23.73% |
| Q4 2019 | 8.28%   |
| Q3 2019 | 2.22%   |
| Q2 2019 | 3.72%   |
| Q1 2019 | 13.82%  |
| Q4 2018 | -14.05% |
| Q3 2018 | 5.79%   |
| Q2 2018 | 1.54%   |
| Q1 2018 | -0.16%  |
| Q4 2017 | 6.50%   |
| Q3 2017 | 3.74%   |
| Q2 2017 | 2.92%   |
| Q1 2017 | 5.93%   |
| Q4 2016 | 4.14%   |
| Q3 2016 | 5.16%   |

All Information as of 06/30/2026.

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Sources: Nasdaq Index Research. Bloomberg. FactSet.

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