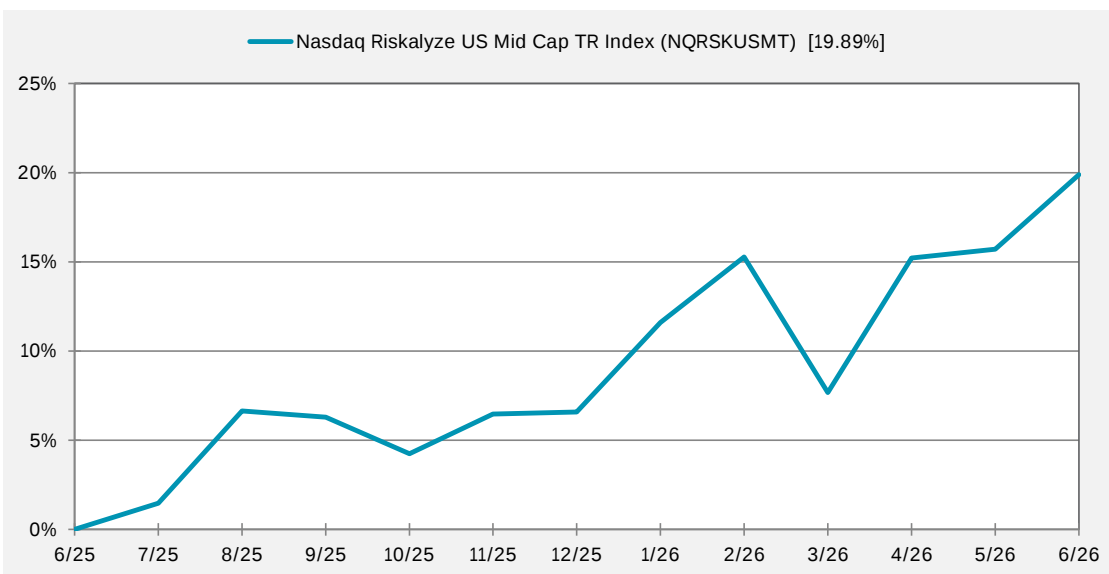


Nasdaq Riskalyze US Mid Cap TR Index

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: 348
Currency: USD
History: 06/13/2017
YTD Return: 12.48%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
BRKR	BRUKER CORPORATION	1.82%
AMKR	AMKOR TECHNOLOGY	1.55%
TECH	BIO-TECHNE CP CMN	1.48%
RVTY	REVVITY INC.	1.39%
BAX	BAXTER INTL INC	1.39%
CHE	CHEMED CORP	1.35%
VTRS	VIATRIS INC. CMN STK	1.29%
SNX	TD SYNEX CORPORATIO	1.28%
AVT	AVNET INC COMMON STK	1.16%
TFX	TELEFLEX INC	1.16%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	13.11%	14
Telecommunications	0.95%	2
Health Care	12.81%	10
Financials	16.40%	89
Real Estate	8.00%	40
Consumer Discretionary	13.26%	46
Consumer Staples	3.09%	15
Industrials	21.84%	81
Basic Materials	3.96%	16
Energy	3.90%	21
Utilities	2.68%	14

PERFORMANCE(TR Version)

ANNUAL	
1 Year	19.89%
2 Year	3.97%
3 Year	12.73%
4 Year	16.55%
5 Year	-10.79%
6 Year	53.15%
7 Year	-10.57%
8 Year	3.70%
9 Year	11.90%
10 Year	19.00%

CUMULATIVE	
1 Year	19.89%
2 Year	24.64%
3 Year	40.51%
4 Year	63.77%
5 Year	46.09%
6 Year	123.74%
7 Year	100.08%
8 Year	107.48%
9 Year	132.16%
10 Year	176.27%

CUMULATIVE ANNUALIZED	
1 Year	19.89%
2 Year	11.64%
3 Year	12.01%
4 Year	13.12%
5 Year	7.88%
6 Year	14.36%
7 Year	10.42%
8 Year	9.55%
9 Year	9.81%
10 Year	10.70%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	15.28%
2 Year	21.22%
3 Year	15.22%
4 Year	21.29%
5 Year	20.56%
6 Year	19.91%
7 Year	41.25%
8 Year	15.73%
9 Year	12.03%
10 Year	11.01%

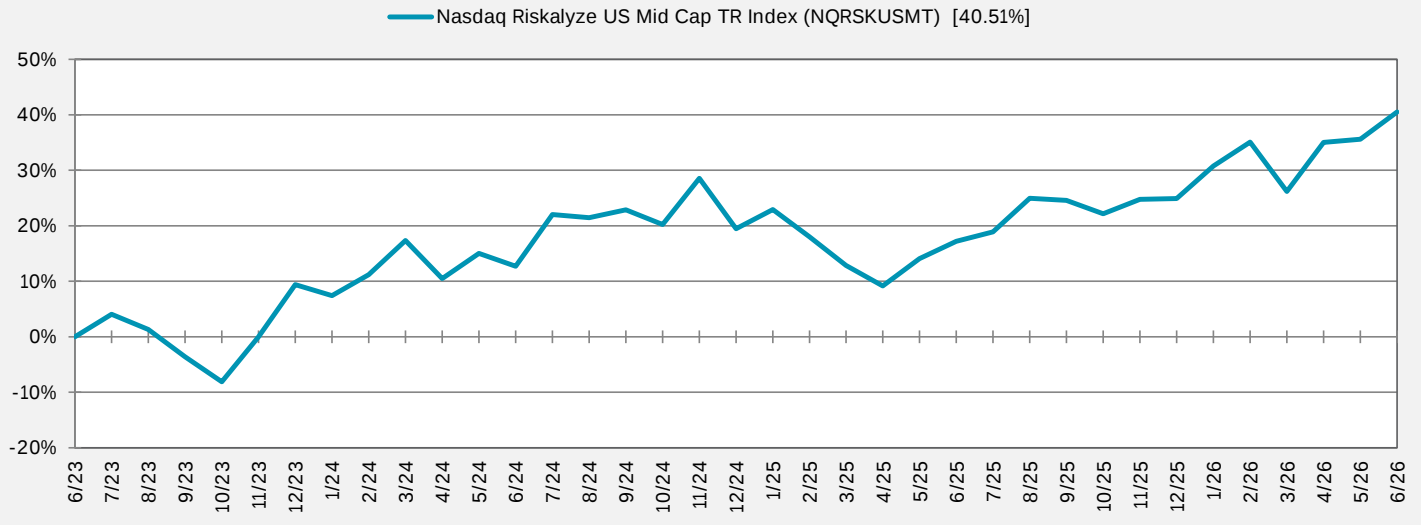
CUMULATIVE	
1 Year	15.28%
2 Year	18.47%
3 Year	17.45%
4 Year	18.47%
5 Year	18.91%
6 Year	19.09%
7 Year	23.58%
8 Year	22.75%
9 Year	21.82%
10 Year	20.96%

PERFORMANCE(TR Version)

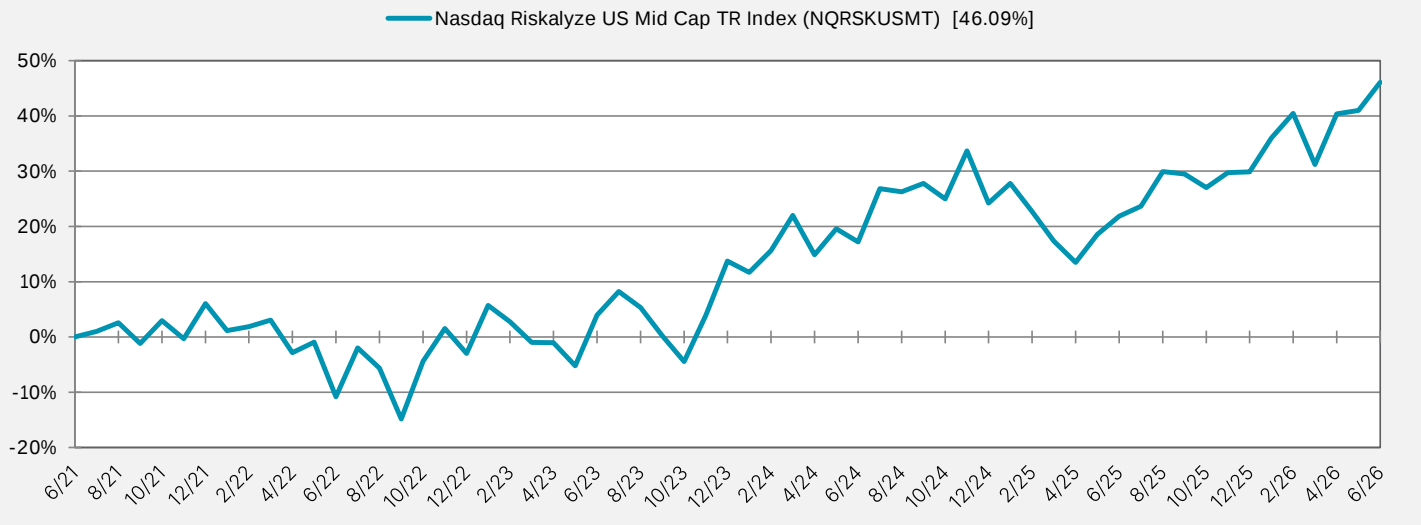
CALENDER YEAR	
2026	12.48%
2025	4.54%
2024	9.22%
2023	17.24%
2022	-8.53%
2021	27.48%
2020	5.50%
2019	28.63%
2018	-11.41%
2017	15.33%

All Information as of 06/30/2026.

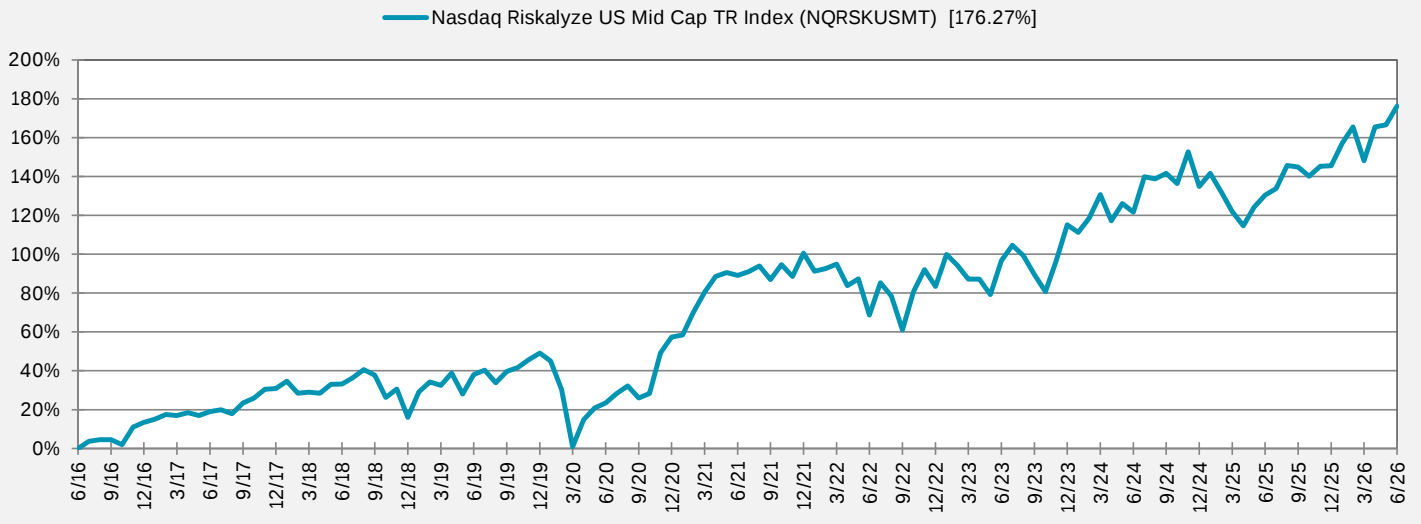
3- YEAR PERFORMANCE



5- YEAR PERFORMANCE



10- YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	3.62%
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%
Sep 2016	0.03%
Aug 2016	0.78%
Jul 2016	3.68%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

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%
Q3 2016	4.51%

All Information as of 06/30/2026.

All Information as of 06/30/2026.
Sources: Nasdaq Index Research. Bloomberg. FactSet.

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