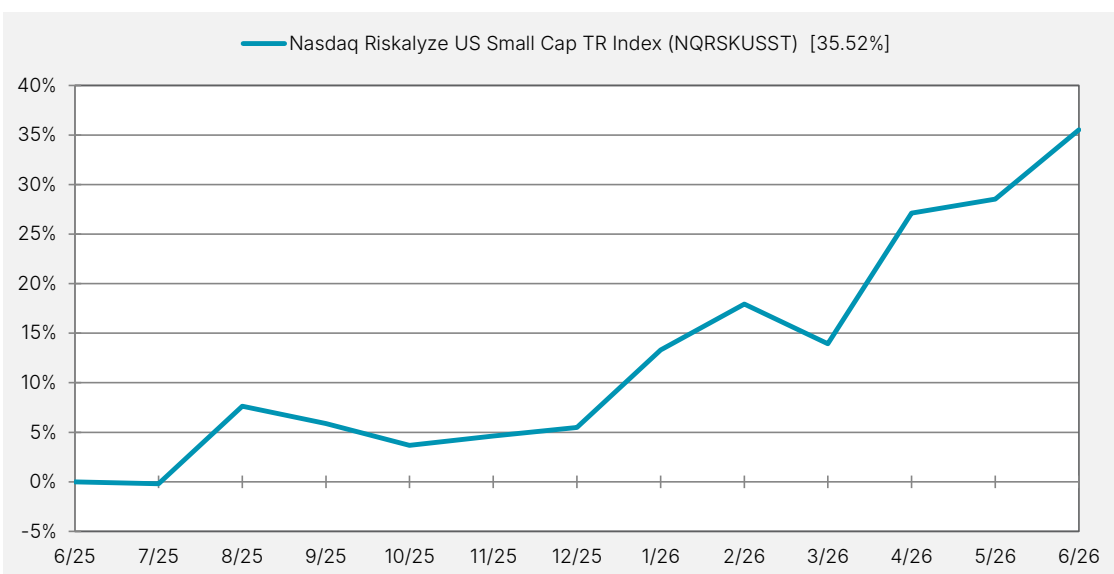


Nasdaq Riskalyze US Small Cap TR Index

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.nasdaq.com/Index/Overview/NQRSKUSS>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 314
Currency: USD
History: 06/13/2017
YTD Return: 28.46%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
OGN	ORGANON & CO.	4.03%
CON	CONCENTRA GROUP HOLD	2.47%
NHC	NATL HEALTHCARE CP	2.36%
VSH	VISHAY INTERTECH	2.35%
IRMD	IRADIMED CP CM STK	1.77%
PRGO	PERRIGO COMPANY PLC	1.73%
CNMD	C O N M E D CP	1.65%
USPH	U S PHYSICAL THERA	1.63%
XRAY	DENTSPLY SIRONA INC.	1.63%
LMAT	LEMAITRE VASCULAR	1.57%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	13.36%	12
Telecommunications	2.17%	3
Health Care	18.85%	9
Financials	16.77%	91
Real Estate	6.39%	41
Consumer Discretionary	14.26%	50
Consumer Staples	2.67%	13
Industrials	14.34%	53
Basic Materials	3.70%	18
Energy	5.98%	16
Utilities	1.49%	8

All Information as of 06/30/2026.

PERFORMANCE(TR Version)

ANNUAL	
1 Year	35.52%
2 Year	2.94%
3 Year	5.33%
4 Year	11.05%
5 Year	-12.49%
6 Year	66.07%
7 Year	-11.88%
8 Year	-4.50%
9 Year	15.05%
10 Year	21.33%

CUMULATIVE	
1 Year	35.52%
2 Year	39.51%
3 Year	46.95%
4 Year	63.18%
5 Year	42.81%
6 Year	137.16%
7 Year	108.99%
8 Year	99.58%
9 Year	129.63%
10 Year	178.60%

CUMULATIVE ANNUALIZED	
1 Year	35.52%
2 Year	18.12%
3 Year	13.69%
4 Year	13.02%
5 Year	7.39%
6 Year	15.48%
7 Year	11.10%
8 Year	9.02%
9 Year	9.68%
10 Year	10.79%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	17.19%
2 Year	22.72%
3 Year	17.30%
4 Year	22.79%
5 Year	21.12%
6 Year	24.23%
7 Year	42.07%
8 Year	16.30%
9 Year	13.06%
10 Year	13.85%

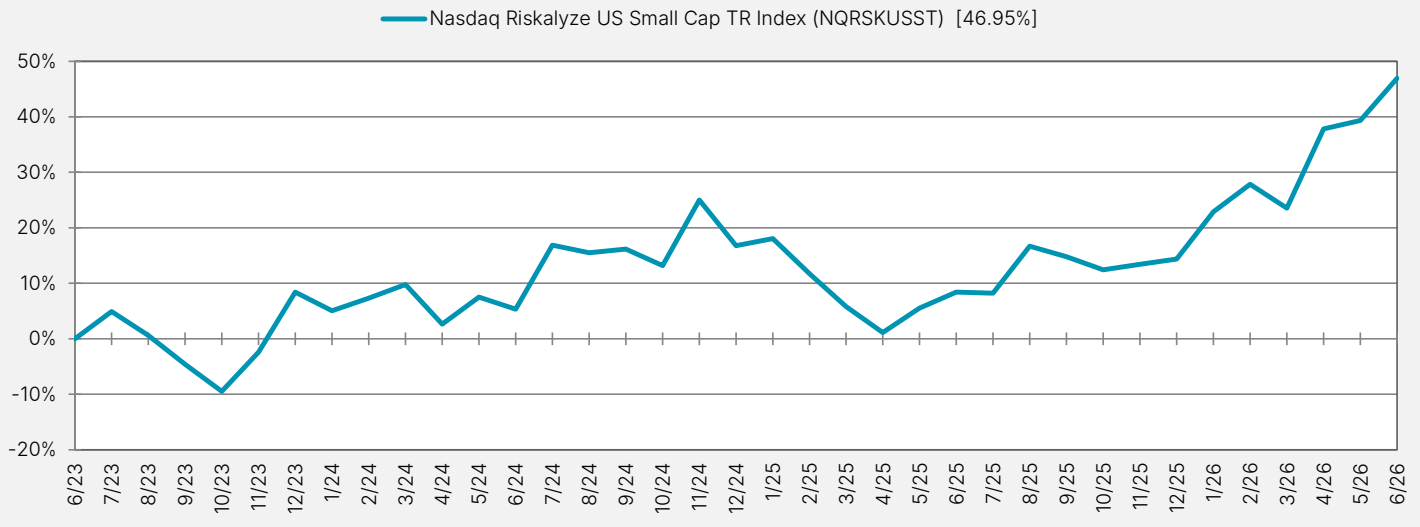
CUMULATIVE	
1 Year	17.19%
2 Year	20.14%
3 Year	19.23%
4 Year	20.17%
5 Year	20.37%
6 Year	21.08%
7 Year	25.19%
8 Year	24.26%
9 Year	23.28%
10 Year	22.49%

PERFORMANCE(TR Version)

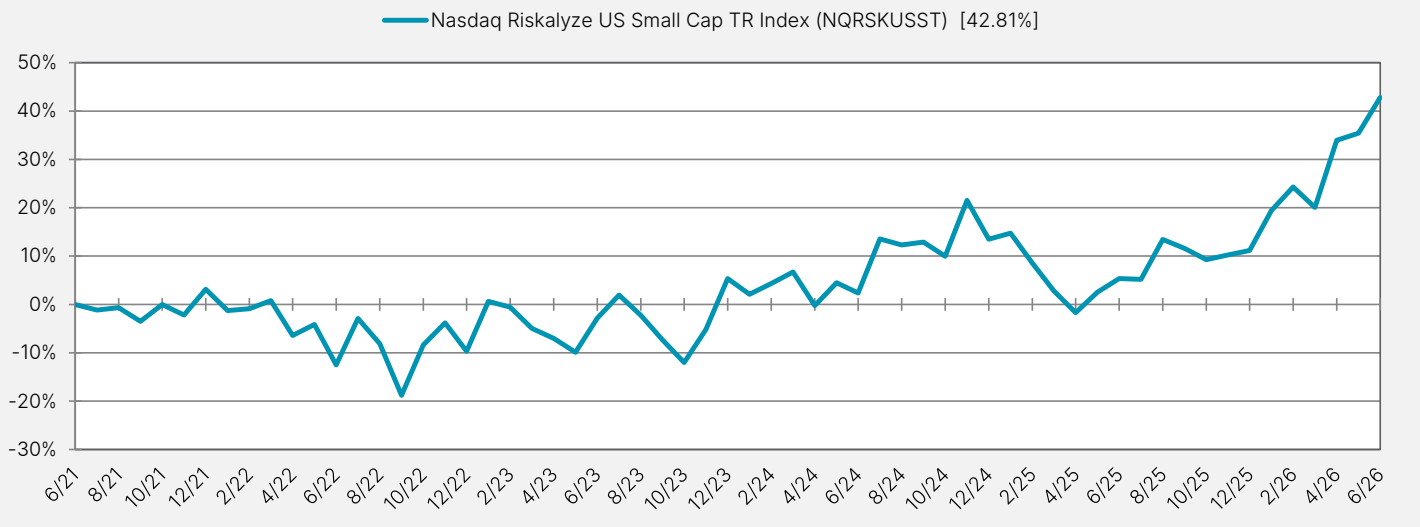
CALENDER YEAR	
2026	28.46%
2025	-2.03%
2024	7.69%
2023	16.70%
2022	-12.45%
2021	26.60%
2020	10.82%
2019	21.17%
2018	-10.12%
2017	8.60%

All Information as of 06/30/2026.

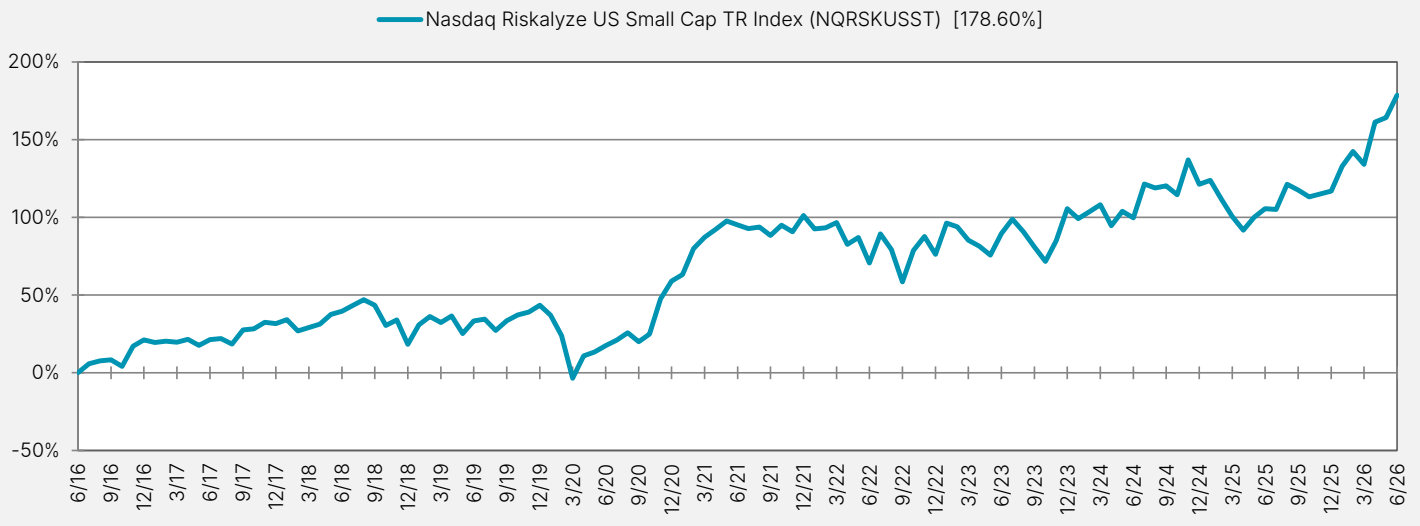
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	5.44%
May 2026	1.12%
Apr 2026	11.57%
Mar 2026	-3.40%
Feb 2026	4.07%
Jan 2026	7.41%
Dec 2025	0.84%
Nov 2025	0.90%
Oct 2025	-2.07%
Sep 2025	-1.62%
Aug 2025	7.84%
Jul 2025	-0.19%
Jun 2025	2.75%
May 2025	4.32%
Apr 2025	-4.40%
Mar 2025	-5.29%
Feb 2025	-5.38%
Jan 2025	1.11%
Dec 2024	-6.60%
Nov 2024	10.47%
Oct 2024	-2.58%
Sep 2024	0.55%
Aug 2024	-1.14%
Jul 2024	10.95%
Jun 2024	-2.04%
May 2024	4.73%
Apr 2024	-6.50%
Mar 2024	2.29%
Feb 2024	2.17%
Jan 2024	-3.11%
Dec 2023	11.10%
Nov 2023	7.80%
Oct 2023	-5.11%
Sep 2023	-5.16%
Aug 2023	-4.09%
Jul 2023	4.89%
Jun 2023	7.85%
May 2023	-3.11%
Apr 2023	-2.14%
Mar 2023	-4.41%

Feb 2023	-1.20%
Jan 2023	11.45%
Dec 2022	-6.13%
Nov 2022	4.99%
Oct 2022	12.83%
Sep 2022	-11.65%
Aug 2022	-5.35%
Jul 2022	10.96%
Jun 2022	-8.72%
May 2022	2.45%
Apr 2022	-7.18%
Mar 2022	1.74%
Feb 2022	0.39%
Jan 2022	-4.29%
Dec 2021	5.45%
Nov 2021	-2.17%
Oct 2021	3.57%
Sep 2021	-2.81%
Aug 2021	0.49%
Jul 2021	-1.17%
Jun 2021	-1.35%
May 2021	2.85%
Apr 2021	2.66%
Mar 2021	4.05%
Feb 2021	10.31%
Jan 2021	2.67%
Dec 2020	7.68%
Nov 2020	18.23%
Oct 2020	3.96%
Sep 2020	-4.47%
Aug 2020	3.90%
Jul 2020	2.98%
Jun 2020	3.53%
May 2020	2.34%
Apr 2020	14.91%
Mar 2020	-22.14%
Feb 2020	-9.56%
Jan 2020	-4.45%
Dec 2019	3.16%
Nov 2019	1.33%

Oct 2019	2.72%
Sep 2019	4.99%
Aug 2019	-5.39%
Jul 2019	0.86%
Jun 2019	6.41%
May 2019	-8.24%
Apr 2019	3.23%
Mar 2019	-2.94%
Feb 2019	4.11%
Jan 2019	10.58%
Dec 2018	-11.70%
Nov 2018	2.71%
Oct 2018	-9.10%
Sep 2018	-2.35%
Aug 2018	2.63%
Jul 2018	2.61%
Jun 2018	1.43%
May 2018	4.76%
Apr 2018	1.74%
Mar 2018	1.74%
Feb 2018	-5.44%
Jan 2018	1.94%
Dec 2017	-0.62%
Nov 2017	3.30%
Oct 2017	0.52%
Sep 2017	7.65%
Aug 2017	-2.87%
Jul 2017	0.58%
Jun 2017	3.20%
May 2017	-3.32%
Apr 2017	1.60%
Mar 2017	-0.48%
Feb 2017	0.59%
Jan 2017	-1.39%
Dec 2016	3.55%
Nov 2016	12.45%
Oct 2016	-3.85%
Sep 2016	0.58%
Aug 2016	1.80%
Jul 2016	5.77%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q2 2026	18.96%
Q1 2026	7.99%
Q4 2025	-0.37%
Q3 2025	5.89%
Q2 2025	2.48%
Q1 2025	-9.39%
Q4 2024	0.51%
Q3 2024	10.29%
Q2 2024	-4.07%
Q1 2024	1.26%
Q4 2023	13.64%
Q3 2023	-4.59%
Q2 2023	2.26%
Q1 2023	5.25%
Q4 2022	11.19%
Q3 2022	-7.21%
Q2 2022	-13.20%
Q1 2022	-2.25%
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%

All Information as of 06/30/2026.

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

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