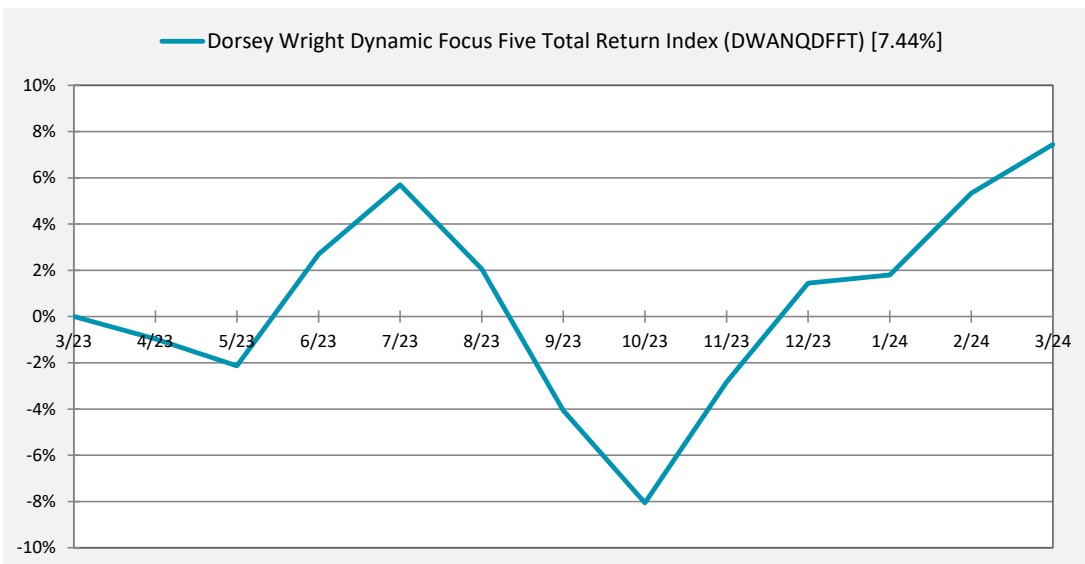


## Dorsey Wright Dynamic Focus Five Total Return Index

The Dorsey Wright Dynamic Focus Five Index invests in five exchange-traded funds from the First Trust Portfolios product line with powerful Relative Strength characteristics. In instances where Relative Strength diminishes across equity sectors, the index can gain varying amounts of exposure to the First Trust Enhanced Short Maturity ETF.

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

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 6  
**Currency:** USD  
**History:** 02/29/2016  
**YTD Return:** 5.91%

### INDEX TICKERS

**Price Return:** DWANQDFF  
**Total Return:** DWANQDFFT  
**Net Total Return:**

### TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
FTSM	FIRST TRUST ETF IV	37.44%
FTXL	FT NQ SEMICONDUCT ETF	12.78%
QTEC	FT NDQ100 TH SCTR F	12.69%
FXR	FT IND/PRD DURABLES	12.54%
FXD	FT CONSMR DISCRT AD	12.29%
FDN	1ST TR DOW J ITNT FD	12.26%

### INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	0.00%	0
Telecommunications	0.00%	0
Health Care	0.00%	0
Financials	100.00%	6
Real Estate	0.00%	0
Consumer Discretionary	0.00%	0
Consumer Staples	0.00%	0
Industrials	0.00%	0
Basic Materials	0.00%	0
Energy	0.00%	0
Utilities	0.00%	0

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	7.44%
2 Year	-7.97%
3 Year	7.68%
4 Year	53.01%
5 Year	-14.96%
6 Year	0.90%
7 Year	20.38%
8 Year	12.04%
9 Year	-5.34%
10 Year	27.71%

### CUMULATIVE

1 Year	7.44%
2 Year	-1.12%
3 Year	6.47%
4 Year	62.91%
5 Year	38.53%
6 Year	39.78%
7 Year	68.27%
8 Year	88.54%
9 Year	78.47%
10 Year	127.93%

### CUMULATIVE ANNUALIZED

1 Year	7.44%
2 Year	-0.56%
3 Year	2.11%
4 Year	12.98%
5 Year	6.74%
6 Year	5.74%
7 Year	7.72%
8 Year	8.25%
9 Year	6.65%
10 Year	8.59%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	10.90%
2 Year	17.58%
3 Year	17.65%
4 Year	20.16%
5 Year	24.80%
6 Year	20.71%
7 Year	13.55%
8 Year	11.77%
9 Year	14.68%
10 Year	14.78%

### CUMULATIVE

1 Year	10.90%
2 Year	14.63%
3 Year	15.70%
4 Year	16.96%
5 Year	18.80%
6 Year	19.12%
7 Year	18.43%
8 Year	17.73%
9 Year	17.42%
10 Year	17.17%

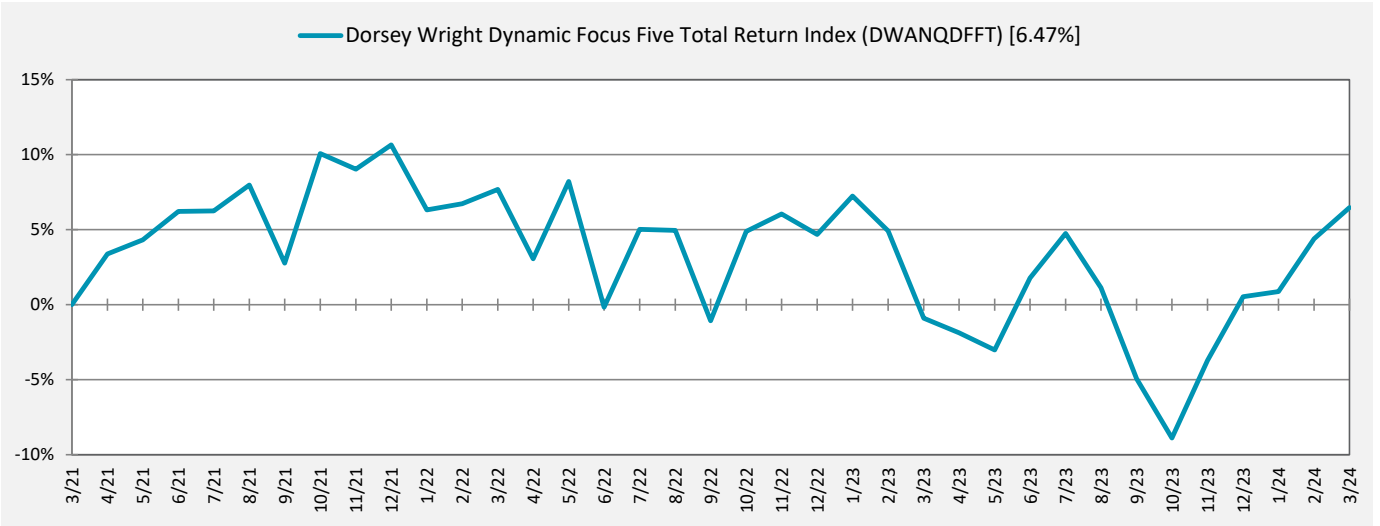
## PERFORMANCE(TR Version)

### CALENDER YEAR

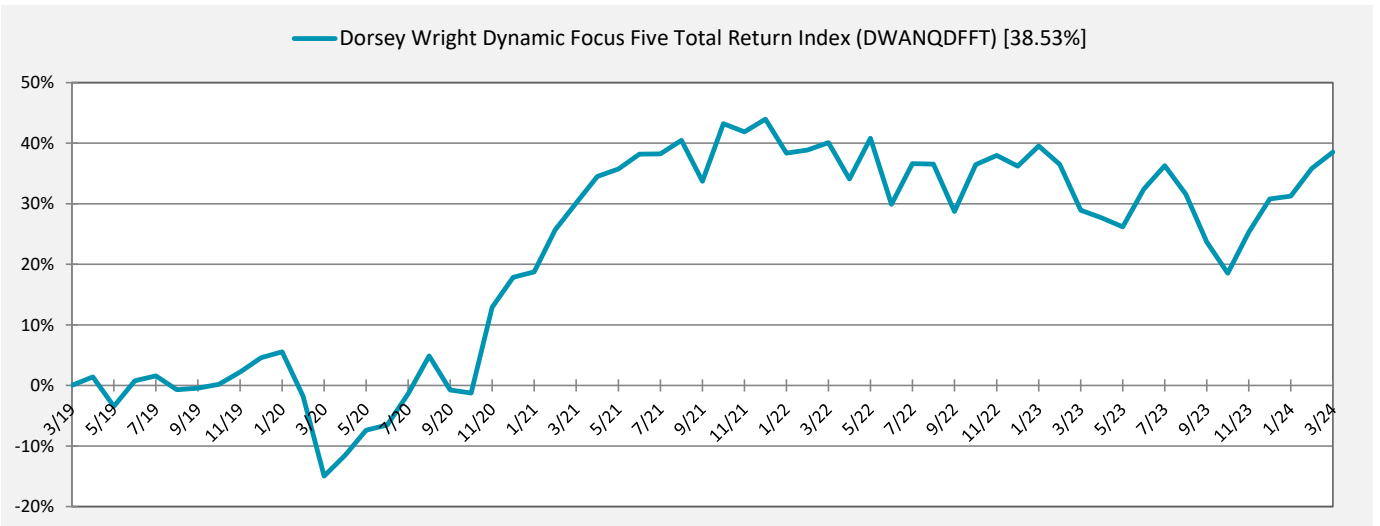
2024	5.91%
2023	-3.95%
2022	-5.40%
2021	22.14%
2020	12.72%
2019	19.15%
2018	-7.81%
2017	20.25%
2016	1.76%
2015	9.35%

All Information as of 03/28/2024.

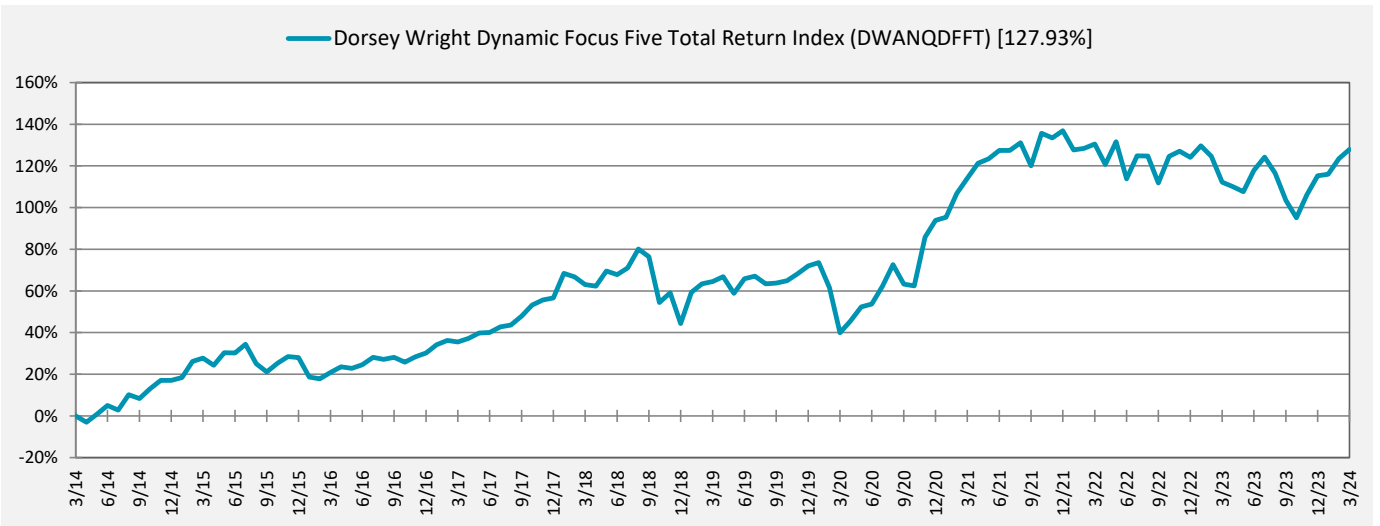
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 03/28/2024.

## MONTHLY PERFORMANCE(TR Version)

Mar 2024	2.00%	Nov 2020	14.34%	Jul 2017	1.95%
Feb 2024	3.48%	Oct 2020	-0.52%	Jun 2017	0.21%
Jan 2024	0.34%	Sep 2020	-5.37%	May 2017	1.84%
Dec 2023	4.41%	Aug 2020	6.36%	Apr 2017	1.31%
Nov 2023	5.68%	Jul 2020	5.53%	Mar 2017	-0.58%
Oct 2023	-4.16%	Jun 2020	0.91%	Feb 2017	1.55%
Sep 2023	-6.00%	May 2020	4.67%	Jan 2017	3.00%
Aug 2023	-3.44%	Apr 2020	4.05%	Dec 2016	1.47%
Jul 2023	2.92%	Mar 2020	-13.40%	Nov 2016	2.09%
Jun 2023	4.94%	Feb 2020	-6.97%	Oct 2016	-1.83%
May 2023	-1.18%	Jan 2020	0.93%	Sep 2016	0.78%
Apr 2023	-0.97%	Dec 2019	2.33%	Aug 2016	-0.84%
Mar 2023	-5.55%	Nov 2019	1.99%	Jul 2016	2.94%
Feb 2023	-2.17%	Oct 2019	0.64%	Jun 2016	1.40%
Jan 2023	2.46%	Sep 2019	0.27%	May 2016	-0.64%
Dec 2022	-1.30%	Aug 2019	-2.25%	Apr 2016	2.22%
Nov 2022	1.10%	Jul 2019	0.81%	Mar 2016	2.64%
Oct 2022	6.03%	Jun 2019	4.36%	Feb 2016	-0.74%
Sep 2022	-5.74%	May 2019	-4.80%	Jan 2016	-7.29%
Aug 2022	-0.06%	Apr 2019	1.43%	Dec 2015	-0.41%
Jul 2022	5.19%	Mar 2019	0.73%	Nov 2015	2.56%
Jun 2022	-7.74%	Feb 2019	2.52%	Oct 2015	3.49%
May 2022	5.01%	Jan 2019	10.34%	Sep 2015	-3.16%
Apr 2022	-4.30%	Dec 2018	-9.20%	Aug 2015	-6.93%
Mar 2022	0.89%	Nov 2018	2.96%	Jul 2015	3.19%
Feb 2022	0.37%	Oct 2018	-12.45%	Jun 2015	-0.10%
Jan 2022	-3.91%	Sep 2018	-2.01%	May 2015	4.89%
Dec 2021	1.49%	Aug 2018	5.27%	Apr 2015	-2.70%
Nov 2021	-0.95%	Jul 2018	1.90%	Mar 2015	1.25%
Oct 2021	7.11%	Jun 2018	-1.02%	Feb 2015	6.49%
Sep 2021	-4.82%	May 2018	4.48%	Jan 2015	1.19%
Aug 2021	1.61%	Apr 2018	-0.46%	Dec 2014	0.02%
Jul 2021	0.03%	Mar 2018	-2.17%	Nov 2014	3.52%
Jun 2021	1.81%	Feb 2018	-1.02%	Oct 2014	4.34%
May 2021	0.92%	Jan 2018	7.51%	Sep 2014	-1.65%
Apr 2021	3.38%	Dec 2017	0.64%	Aug 2014	7.18%
Mar 2021	3.52%	Nov 2017	1.56%	Jul 2014	-2.15%
Feb 2021	5.83%	Oct 2017	3.58%	Jun 2014	4.20%
Jan 2021	0.76%	Sep 2017	3.02%	May 2014	3.94%
Dec 2020	4.41%	Aug 2017	0.58%	Apr 2014	-3.02%

All Information as of 03/28/2024.

## QUARTERLY PERFORMANCE(TR Version)

Q1 2024	5.91%
Q4 2023	5.75%
Q3 2023	-6.59%
Q2 2023	2.70%
Q1 2023	-5.33%
Q4 2022	5.80%
Q3 2022	-0.91%
Q2 2022	-7.28%
Q1 2022	-2.69%
Q4 2021	7.67%
Q3 2021	-3.25%
Q2 2021	6.22%
Q1 2021	10.38%
Q4 2020	18.77%
Q3 2020	6.20%
Q2 2020	9.89%
Q1 2020	-18.68%
Q4 2019	5.03%
Q3 2019	-1.20%
Q2 2019	0.77%
Q1 2019	13.94%
Q4 2018	-18.15%
Q3 2018	5.11%
Q2 2018	2.93%
Q1 2018	4.11%
Q4 2017	5.87%
Q3 2017	5.64%
Q2 2017	3.39%
Q1 2017	4.00%
Q4 2016	1.70%
Q3 2016	2.87%
Q2 2016	2.98%
Q1 2016	-5.55%
Q4 2015	5.71%
Q3 2015	-7.01%
Q2 2015	1.95%
Q1 2015	9.11%
Q4 2014	8.04%
Q3 2014	3.15%
Q2 2014	5.04%

All Information as of 03/28/2024.

All Information as of 03/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

**DISCLAIMER**

Nasdaq® is a registered trademark of Nasdaq, Inc. The information contained above is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. Neither Nasdaq, Inc. nor any of its affiliates makes any recommendation to buy or sell any security or any representation about the financial condition of any company. Statements regarding Nasdaq-listed companies or Nasdaq proprietary indexes are not guarantees of future performance. Actual results may differ materially from those expressed or implied. Past performance is not indicative of future results. Investors should undertake their own due diligence and carefully evaluate companies before investing. **ADVICE FROM A SECURITIES PROFESSIONAL IS STRONGLY ADVISED.**

[WWW.NASDAQMX.COM/INDEXES](http://WWW.NASDAQMX.COM/INDEXES) |  [@NASDAQIndexes](https://twitter.com/NASDAQIndexes)

**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](mailto:IndexServices@nasdaq.com)

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

**WORLDWIDE OFFICES** | ARMENIA • AUSTRALIA • BELGIUM • CANADA • CHINA • DENMARK • ESTONIA • FINLAND • FRANCE • GERMANY • HONG KONG S.A.R. CHINA • ICELAND • INDIA • ITALY  
• JAPAN • LATVIA • LITHUANIA • NORWAY • NETHERLANDS • PHILIPPINES • SINGAPORE • SPAIN • STOCKHOLM • UNITED ARAB EMIRATES • UNITED KINGDOM



© 2024. Nasdaq, Inc. All Rights Reserved.