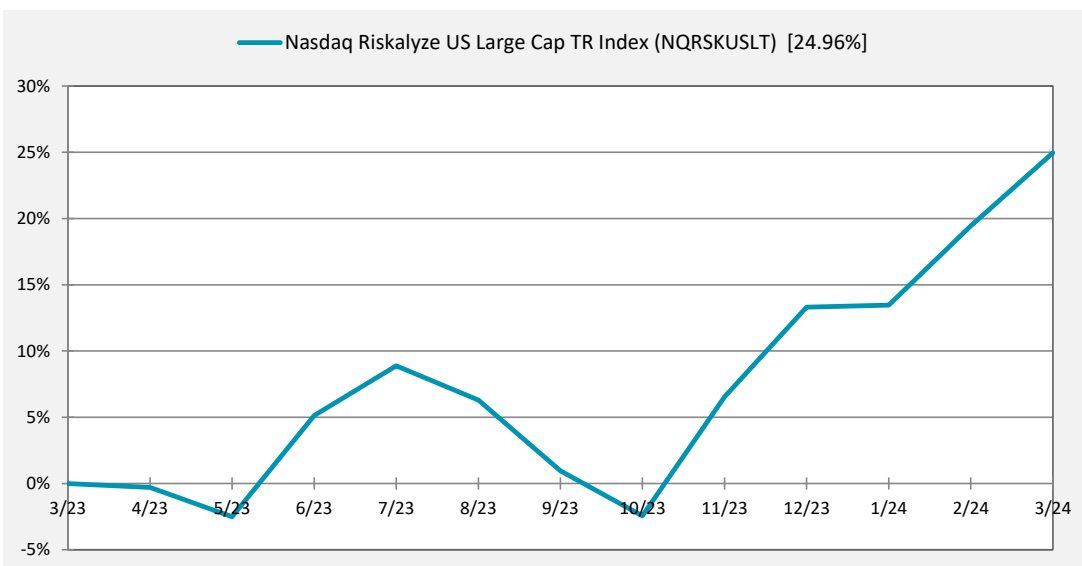


Nasdaq Riskalyze US Large Cap TR Index

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.nasdaqomx.com/Index/Overview/NQRSKUSL>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 377
Currency: USD
History: 06/13/2017
YTD Return: 10.29%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
NVDA	NVIDIA CORPORATION	1.44%
DELL	DELL TECH CL C	1.18%
MU	MICRON TECHNOLOGY	1.09%
AMAT	APPLIED MATERIALS	1.01%
LRCX	LAM RESEARCH CORP	0.98%
LDOS	LEIDOS HLDGS INC.	0.96%
KLAC	KLA CP CMN STK	0.95%
ORCL	ORACLE CORPORATION	0.94%
NTAP	NETAPP INC.	0.94%
AVGO	BROADCOM INC.	0.94%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	33.67%	38
Telecommunications	2.19%	6
Health Care	11.54%	33
Financials	10.16%	58
Real Estate	2.17%	27
Consumer Discretionary	14.83%	38
Consumer Staples	4.77%	34
Industrials	12.55%	75
Basic Materials	1.68%	18
Energy	4.16%	21
Utilities	2.27%	29

All Information as of 03/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	24.96%
2 Year	-5.02%
3 Year	12.31%
4 Year	63.80%
5 Year	-12.44%
6 Year	5.07%
7 Year	13.52%
8 Year	19.24%
9 Year	0.18%
10 Year	13.79%

CUMULATIVE

1 Year	24.96%
2 Year	18.69%
3 Year	33.29%
4 Year	118.33%
5 Year	91.18%
6 Year	100.87%
7 Year	128.04%
8 Year	171.90%
9 Year	172.39%
10 Year	209.96%

CUMULATIVE ANNUALIZED

1 Year	24.96%
2 Year	8.94%
3 Year	10.05%
4 Year	21.56%
5 Year	13.84%
6 Year	12.33%
7 Year	12.50%
8 Year	13.32%
9 Year	11.78%
10 Year	11.98%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	12.38%
2 Year	22.99%
3 Year	14.93%
4 Year	23.69%
5 Year	30.57%
6 Year	14.79%
7 Year	10.96%
8 Year	10.68%
9 Year	16.18%
10 Year	11.78%

CUMULATIVE

1 Year	12.38%
2 Year	18.48%
3 Year	17.36%
4 Year	19.16%
5 Year	21.94%
6 Year	20.92%
7 Year	19.80%
8 Year	18.87%
9 Year	18.58%
10 Year	18.00%

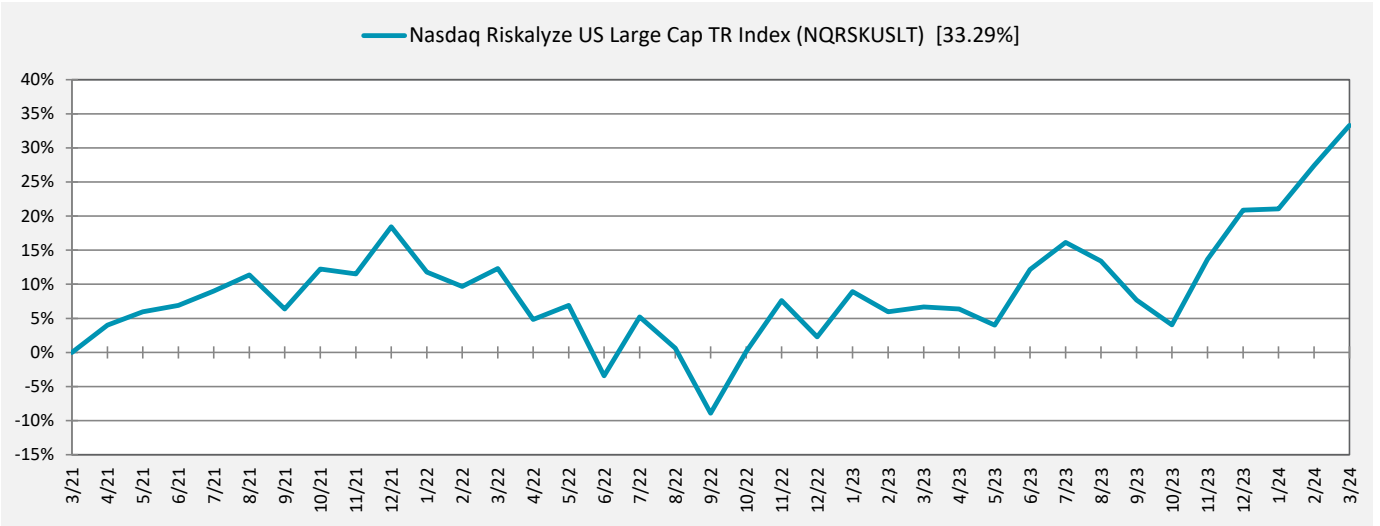
PERFORMANCE(TR Version)

CALENDER YEAR

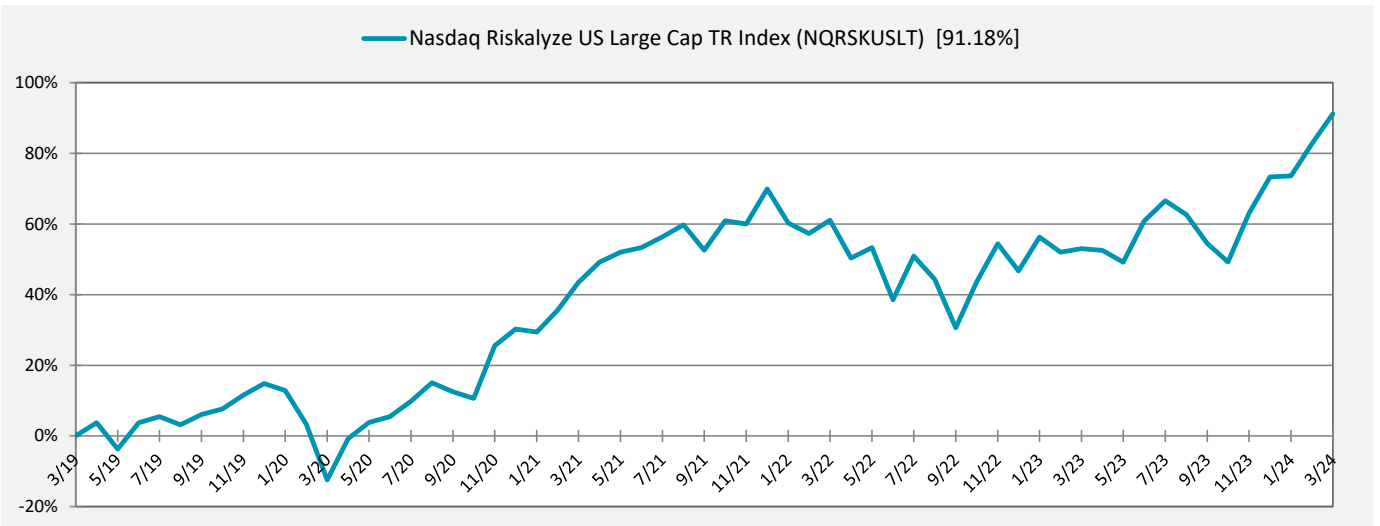
2024	10.29%
2023	18.16%
2022	-13.64%
2021	30.42%
2020	13.45%
2019	30.67%
2018	-7.83%
2017	20.45%
2016	16.40%
2015	-1.43%

All Information as of 03/28/2024.

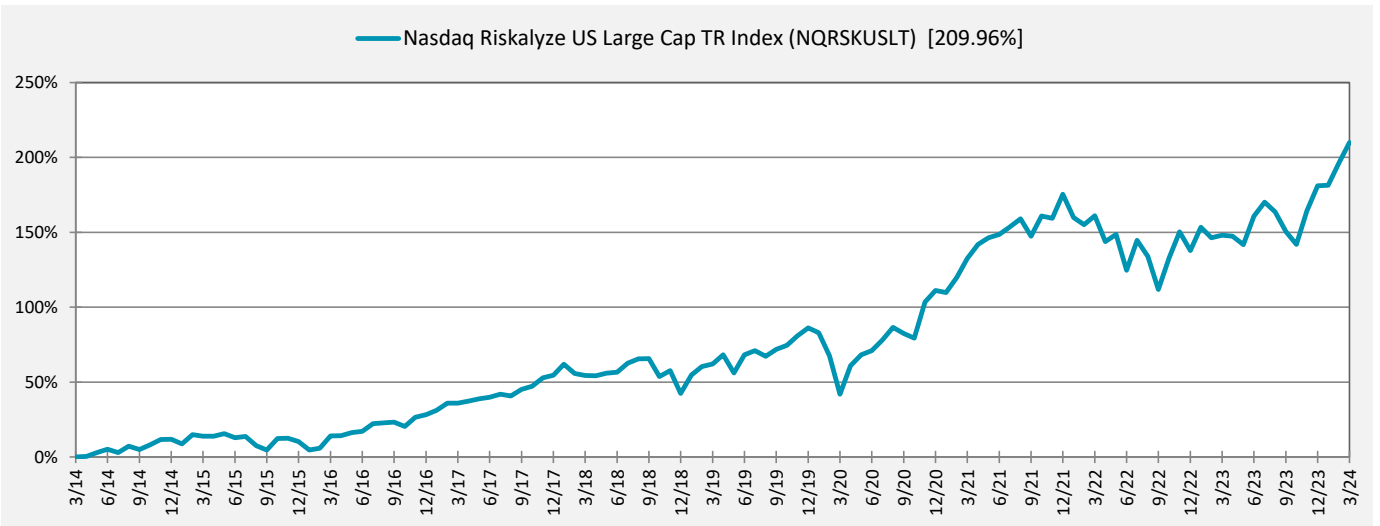
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	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%
Jun 2016	0.81%
May 2016	1.84%
Apr 2016	0.12%
Mar 2016	7.69%
Feb 2016	1.10%
Jan 2016	-5.01%
Dec 2015	-1.94%
Nov 2015	0.10%
Oct 2015	7.36%
Sep 2015	-2.74%
Aug 2015	-5.36%
Jul 2015	0.78%
Jun 2015	-2.42%
May 2015	1.48%
Apr 2015	0.08%
Mar 2015	-0.93%
Feb 2015	5.64%
Jan 2015	-2.77%
Dec 2014	0.21%
Nov 2014	3.34%
Oct 2014	2.82%
Sep 2014	-1.98%
Aug 2014	4.04%
Jul 2014	-2.08%
Jun 2014	2.15%
May 2014	2.57%
Apr 2014	0.38%

QUARTERLY PERFORMANCE(TR Version)

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%
Q2 2016	2.79%
Q1 2016	3.42%
Q4 2015	5.38%
Q3 2015	-7.24%
Q2 2015	-0.90%
Q1 2015	1.76%
Q4 2014	6.48%
Q3 2014	-0.14%
Q2 2014	5.18%

All Information as of 03/28/2024.

All Information as of 03/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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