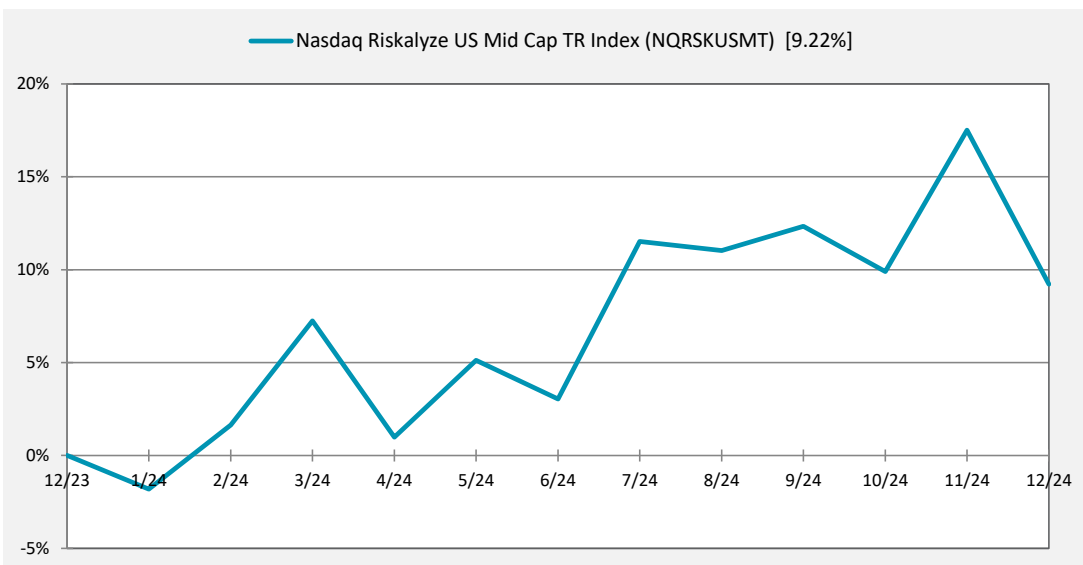


# Nasdaq Riskalyze US Mid Cap TR Index

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.nasdaqomx.com/Index/Overview/NQRSKUSM>

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 356  
**Currency:** USD  
**History:** 06/13/2017  
**YTD Return:** 9.22%

## INDEX TICKERS

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

## TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
PEGA	PEGASYSTEMS INC	1.24%
PAYC	PAYCOM SOFTWARE INC	1.20%
JBL	JABIL INC.	1.17%
SEM	SELECT MEDICAL	1.09%
PRGO	PERRIGO COMPANY PLC	1.08%
AEIS	ADVANCED ENERGY	1.07%
EHC	ENCOMPASS HEALTH	1.06%
DNB	DUN & BRADSTREET HOL	1.06%
ENSG	THE ENSIGN GROUP IN	1.02%
TECH	BIO-TECHNE CP CMN	1.00%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	13.55%	14
Telecommunications	0.00%	0
Health Care	10.45%	11
Financials	16.40%	87
Real Estate	7.27%	34
Consumer Discretionary	15.92%	53
Consumer Staples	3.43%	9
Industrials	21.20%	82
Basic Materials	3.67%	22
Energy	4.32%	27
Utilities	3.77%	17

All Information as of 12/31/2024.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	9.22%
2 Year	17.24%
3 Year	-8.53%
4 Year	27.48%
5 Year	5.50%
6 Year	28.63%
7 Year	-11.41%
8 Year	15.33%
9 Year	24.74%
10 Year	-0.79%

### CUMULATIVE

1 Year	9.22%
2 Year	28.05%
3 Year	17.13%
4 Year	49.32%
5 Year	57.52%
6 Year	102.62%
7 Year	79.51%
8 Year	107.03%
9 Year	158.25%
10 Year	156.22%

### CUMULATIVE ANNUALIZED

1 Year	9.22%
2 Year	13.16%
3 Year	5.41%
4 Year	10.54%
5 Year	9.51%
6 Year	12.49%
7 Year	8.72%
8 Year	9.52%
9 Year	11.12%
10 Year	9.87%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	15.64%
2 Year	17.38%
3 Year	24.21%
4 Year	16.73%
5 Year	42.94%
6 Year	14.43%
7 Year	15.73%
8 Year	9.48%
9 Year	15.14%
10 Year	14.24%

### CUMULATIVE

1 Year	15.64%
2 Year	16.52%
3 Year	19.42%
4 Year	18.78%
5 Year	25.52%
6 Year	24.03%
7 Year	23.03%
8 Year	21.78%
9 Year	21.13%
10 Year	20.52%

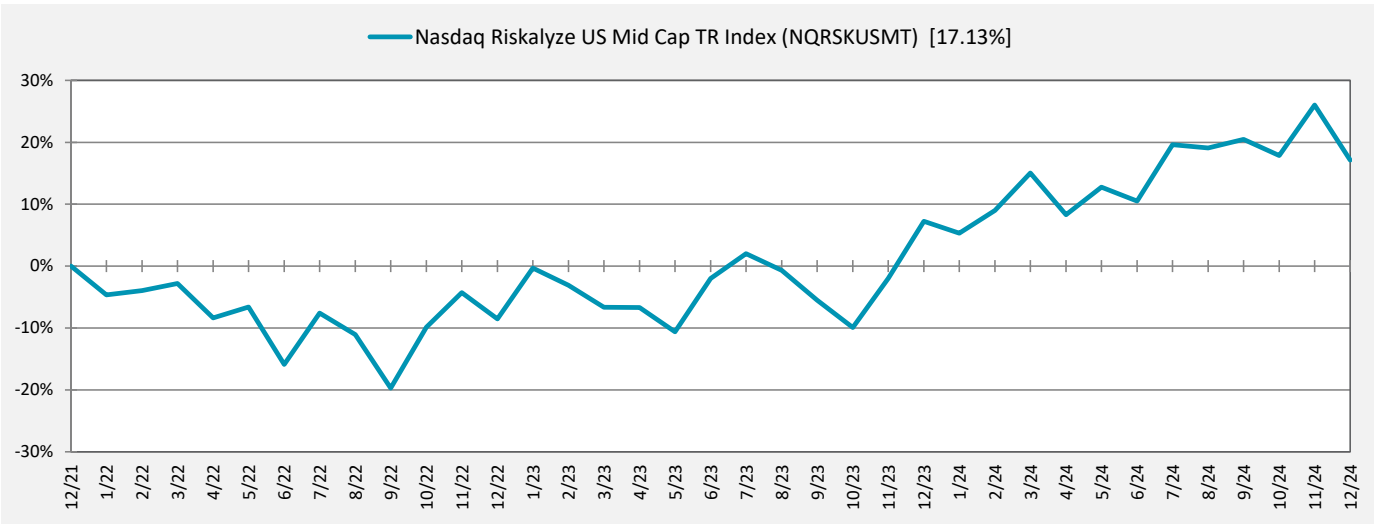
## PERFORMANCE(TR Version)

### CALENDER YEAR

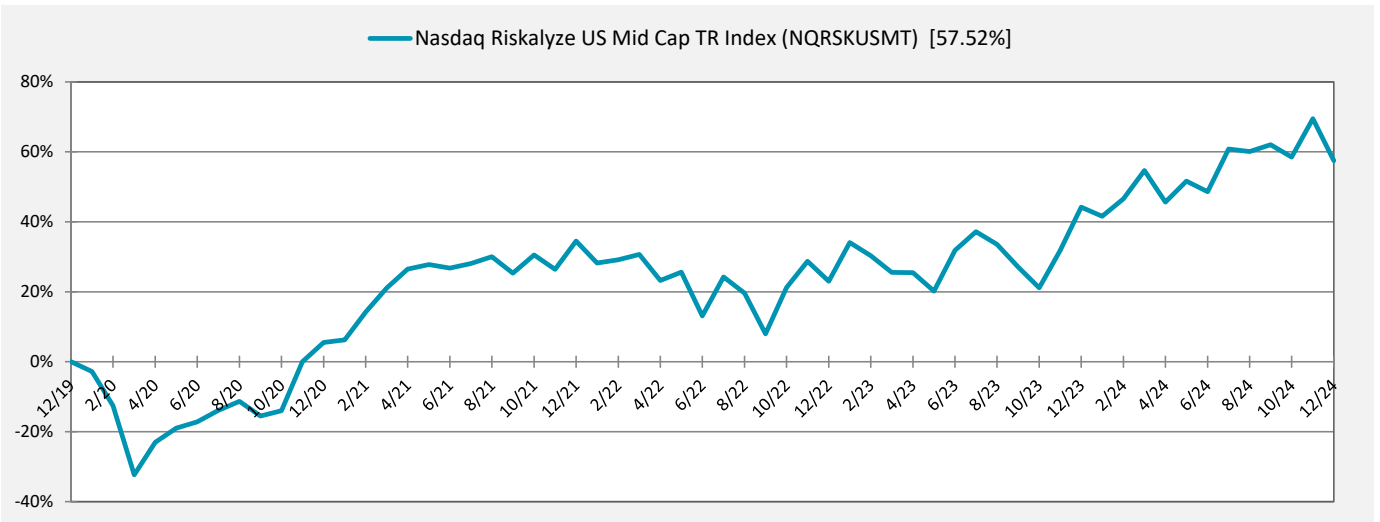
2024	9.22%
2023	17.24%
2022	-8.53%
2021	27.48%
2020	5.50%
2019	28.63%
2018	-11.41%
2017	15.33%
2016	24.74%
2015	-0.79%

All Information as of 12/31/2024.

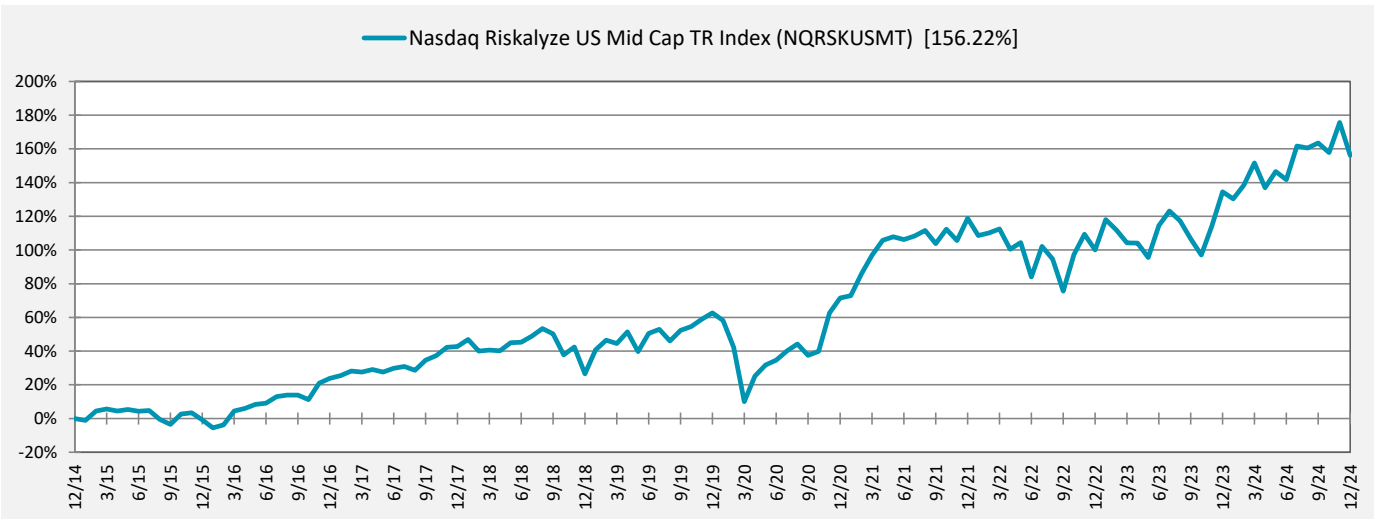
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 12/31/2024.

## MONTHLY PERFORMANCE(TR Version)

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%
Jun 2016	0.65%
May 2016	2.31%
Apr 2016	1.38%
Mar 2016	8.55%
Feb 2016	1.86%
Jan 2016	-4.77%
Dec 2015	-4.00%
Nov 2015	0.66%
Oct 2015	6.29%
Sep 2015	-3.01%
Aug 2015	-4.92%
Jul 2015	0.43%
Jun 2015	-1.09%
May 2015	0.95%
Apr 2015	-1.14%
Mar 2015	1.12%
Feb 2015	5.60%
Jan 2015	-1.07%

All Information as of 12/31/2024.

## QUARTERLY PERFORMANCE(TR Version)

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%
Q2 2016	4.40%
Q1 2016	5.29%
Q4 2015	2.72%
Q3 2015	-7.38%
Q2 2015	-1.28%
Q1 2015	5.64%

All Information as of 12/31/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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