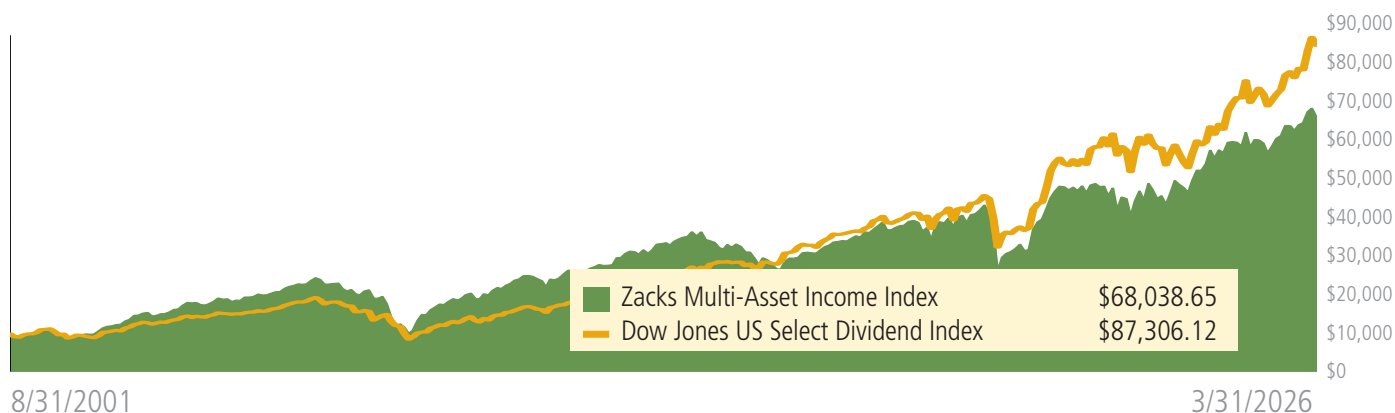


Zacks Multi-Asset Income Index

DESCRIPTION:

The Zacks Multi-Asset Income Index selection methodology is designed to identify companies with potentially high income and superior risk-return profiles. The objective of the Index is to select a diversified group of securities with the potential to have a yield in excess of and outperform, on a risk adjusted basis, the Dow Jones US Select Dividend Index and other benchmark indices. The Index constituent selection methodology utilizes multi-factor proprietary selection rules to identify those securities that offer the greatest potential from a yield and risk/return perspective while maintaining industry diversification. The approach is specifically designed to enhance investment applications and investability. The constituent selection process, as well as the ranking, reconstitution and rebalancing of the Index, is repeated quarterly.

Hypothetical Growth of \$10,000 Invested in Zacks Multi-Asset Income Index and the Dow Jones US Select Dividend Index



The chart illustrates the performance of a hypothetical \$10,000 investment made in the Zacks Multi-Asset Income Index and the Dow Jones US Select Dividend Index as of the market close on 8/31/2001. Assumes reinvestment of dividends and capital gains, but does not reflect the effect of any applicable sales charges. This chart does not imply any future performance. You cannot invest directly in the Index.

Performance as of 3/31/2026

	1 Month	3 Month (Cumulative)	YTD (as of 3/31/26)	1 Year (Annualized)	3 Year (Annualized)	5 Year (Annualized)	Since Inception (Annualized)	Since Inception (Cumulative)
Zacks Multi-Asset Income Index	-3.42%	2.10%	11.76%	11.76%	13.88%	7.99%	8.13%	582.90%
Dow Jones US Select Dividend Index	-2.37%	8.17%	17.47%	17.47%	13.52%	10.17%	9.04%	740.13%

	Zacks Multi-Asset Income Index	Dow Jones US Select Div. Index	Zacks Multi-Asset Income Index	Dow Jones US Select Div. Index	Zacks Multi-Asset Income Index	Dow Jones US Select Div. Index		
2026*	2.10%	8.17%	2022	-8.43%	2.31%	2018	-9.89%	-5.94%
2025	11.76%	17.47%	2021	24.60%	32.25%	2017	16.36%	15.44%
2024	11.24%	16.62%	2020	-9.98%	-8.16%	2016	17.08%	21.98%
2023	17.92%	1.53%	2019	26.77%	23.11%	2015	-13.98%	-1.65%

* January-March 2026

All data as of 3/31/2026

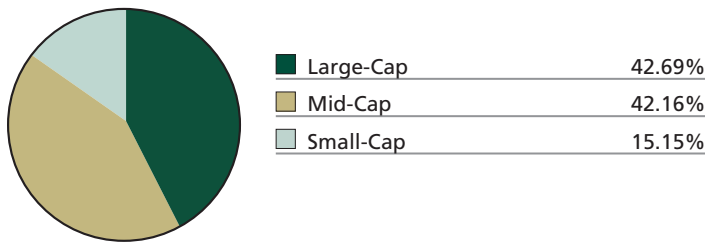
Index Construction

1. Potential Index constituents include all dividend-paying U.S. stocks and ADRs as well as REITs, MLPs, closed-end funds, Canadian royalty trusts, and traditional preferred stocks.
2. The Zacks Multi-Asset Income Index is comprised of 125 to 150 stocks from the above investible universe that rank highest on quantitative ranking systems developed by Zacks for each investment type.
3. Each quantitative ranking system uses a unique set of factors specifically designed to target stocks that maximize the investment type's risk-adjusted return potential.
4. The highest ranking stocks are chosen from each investment category, adhering to the principle that the Index must contain a minimum of 50% dividend-paying common stocks, a maximum of 10% closed-end funds, a maximum of 25% MLPs, and a maximum of 20% of each other investment type (ADRs, REITs, and preferred stocks).
5. The constituents are weighted using proprietary formulas that increase liquidity within each investment type, thereby augmenting investability.
6. The constituent selection process, as well as the ranking, reconstitution, and rebalancing of the Index is repeated quarterly, or as required, to assure timely stock selections.

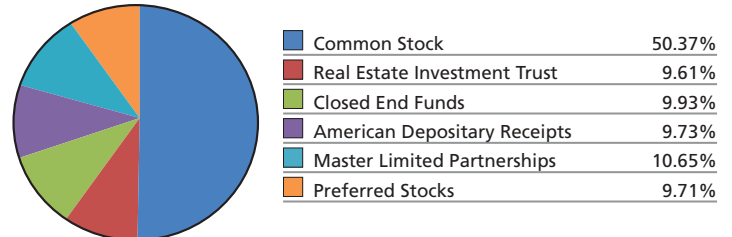
Benefits of a Multi-Asset Investment Structure

- Accessing multiple asset classes to realize regular, sustained returns with the goal of achieving a reasonable rate of return
- In a low growth environment, dividends may compensate for lower price appreciation
- Investors are better positioned to manage volatility and mitigate risk as its unlikely that returns from various asset classes will move in the same direction over time

Market Capitalization



Weight by Asset Class



Top 10 Index Holdings

Company Name	Ticker	Weight
SM Energy Co.	SM	1.44%
Matador Resources Company	MTDR	1.29%
FMC Corp.	FMC	1.28%
BP PLC	BP	1.21%
Tortoise Energy Infrastructure Corporation	TYG	1.17%
Plains All American Pipeline L.P.	PAA	1.13%
Nuveen Floating Rate Income Fund COM	JFR	1.12%
SLM Corp.	SLM	1.12%
Virtu Financial Inc	VIRT	1.11%
Dorchester Minerals L.P.	DMLP	1.10%

* Index holdings and sector allocations are subject to change and are not recommendations to buy or sell any security

Index Characteristics

Number of Positions	149
Largest Market Capitalization	\$816,883,399,110.00
Smallest Market Capitalization	\$261,164,184.57
Weighted Ave Market Capitalization	\$47,795,005,508.86
Dividend Yield	4.89%
Beta vs. DJDVY	1.01
Correlation vs. DJDVY	0.88

Disclosure:

ZAXYH Index (inception 8/31/2001) is comprised of 125 to 150 stocks selected, based on investment and other criteria, from a universe of U.S. stocks, ADRs, REITs, MLPs, closed-end funds, Canadian royalty trusts, and traditional preferred stocks. The constituents are selected using a proprietary, quantitative rules-based methodology developed by Zacks Investment Management. You cannot invest directly in an Index. The volatility of the Index may be materially different from the individual performance obtained by a specific investor.

Past performance is no guarantee of future results. All investments involve risk including the loss of principal. The returns provided for each Zacks Index include hypothetical, back-tested data for periods prior to when the Index came to be in live production. Hypothetical returns for Zacks Indexes prior to the live production date are calculated using the same Zacks methodology; however, there are frequently significant differences between hypothetical performance results subsequently achieved by following a particular strategy. One of the limitations of hypothetical performance results is that they are prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk, and no hypothetical investment record can completely account for the impact of risks associated with actual investing. There are numerous other factors related to the markets in general or to the implementation of any specific investment strategy which cannot be fully accounted for in the preparation of hypothetical performance results and all of which can adversely affect actual trading results. The hypothetical performance results include the reinvestment of all dividends, interest, and capital gains.