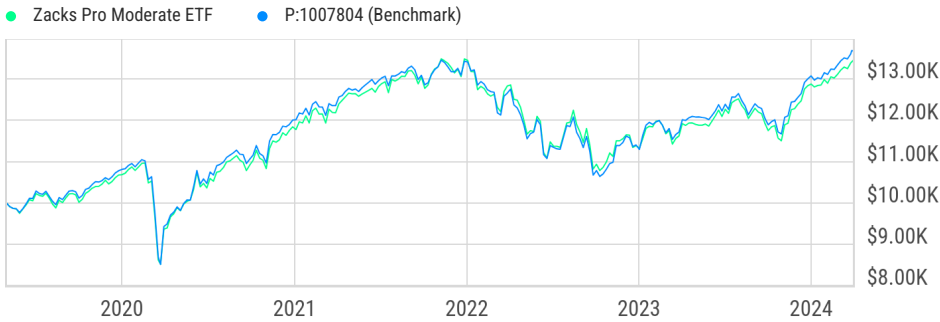


Zacks Pro Moderate ETF OAS Overview Report



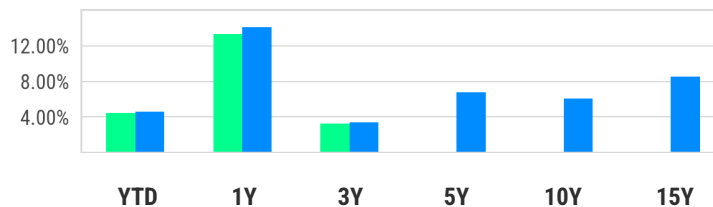
Cumulative Return

May 01, 2019 through March 31, 2024



Periodic Return

Data as of March 31, 2024



| | YTD | 1Y | 3Y | 5Y | 10Y | 15Y |
|--|-------|--------|-------|-------|-------|-------|
| ● Zacks Pro Moderate E... | 4.52% | 13.38% | 3.33% | -- | -- | -- |
| ● Benchmark | 4.66% | 14.20% | 3.46% | 6.82% | 6.13% | 8.57% |

Basic Info

Zacks Pro ETF Model: Core Moderate

Benchmark

Benchmark Growth (AOR) *

Advisory Fee

1.80%

*Benchmark information defined in disclosure section.

Key Stats

Net Expense Ratio

0.06%

Beta (3Y)

1.008

Distribution Yield

2.44%

Max Drawdown (Since Inception)

22.37%

Alpha (3Y)

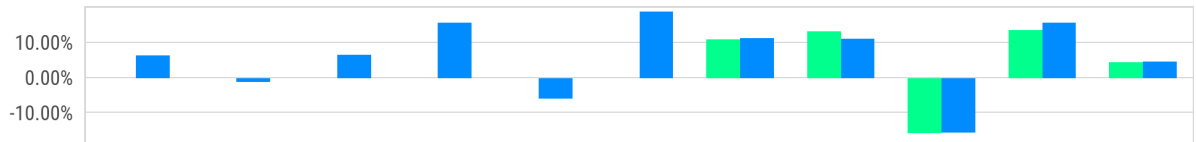
-0.1367

Standard Deviation (Since Inception)

12.83%

Annual Return

Data as of March 31, 2024 †Partial year data not shown



| | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | YTD |
|--|-------|--------|-------|--------|--------|--------|--------|--------|---------|--------|-------|
| ● Zacks Pro Moderate... | -- | -- | -- | -- | -- | † | 10.99% | 13.28% | -15.70% | 13.74% | 4.51% |
| ● Benchmark | 6.43% | -1.07% | 6.68% | 15.80% | -5.83% | 18.91% | 11.41% | 11.18% | -15.65% | 15.75% | 4.66% |

The performance data quoted presents past performance; past performance does not guarantee future results; the investment return and principal value of an investment will fluctuate; an investor's shares, when redeemed, may be worth more or less than their original cost; current performance may be lower or higher than the performance data quoted. The most recent month end performance data can be accessed at https://go.ycharts.com/fund_contact_info. (See the Standardized Returns section of this report for standardized returns information).

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Asset Allocation

Data as of: April 5, 2024



| | Zacks Pro Moderate ETF | Bmark | Zacks Pro Moderate ETF | Bmark |
|---------|------------------------|--------|------------------------|-------|
| ● Cash | 2.96% | 1.45% | ● Convertible | 0.02% |
| ● Stock | 61.62% | 63.01% | ● Preferred | 0.00% |
| ● Bond | 35.01% | 35.51% | ● Other | 0.38% |

Region Exposure

Data as of: April 5, 2024



| Market Classification | Zacks Pro Moderate ETF | Bmark |
|-----------------------|------------------------|--------|
| ● % Developed Markets | 97.74% | 92.29% |
| ● % Emerging Markets | 2.26% | 7.71% |



| Region | Zacks Pro Moderate ETF | Bmark |
|------------------|------------------------|--------|
| ● Americas | 84.88% | 69.12% |
| ● Greater Europe | 8.62% | 16.54% |
| ● Greater Asia | 6.49% | 14.33% |

Performance Disclosure

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