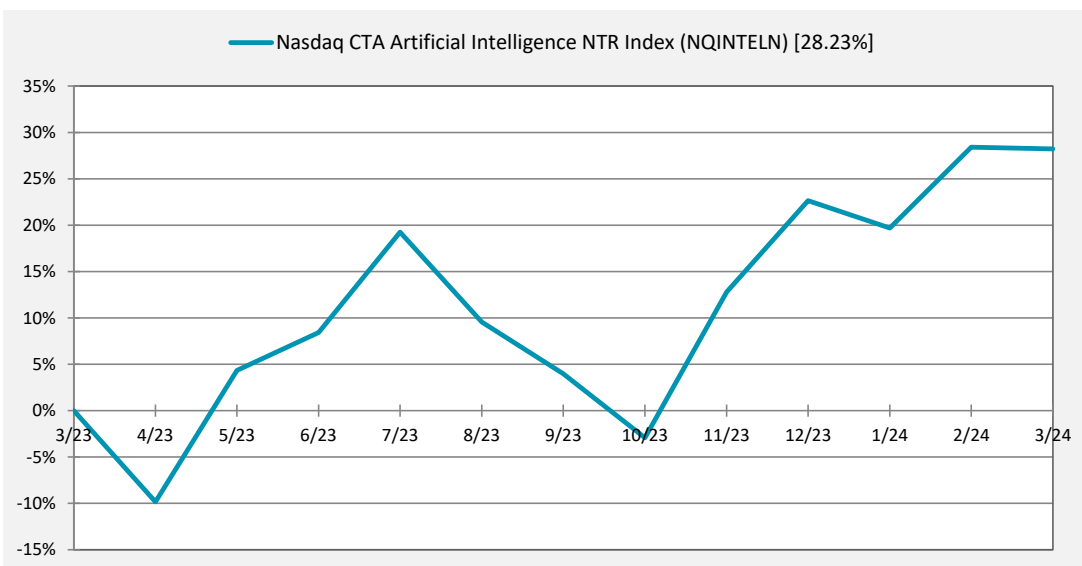


Nasdaq CTA Artificial Intelligence NTR Index

The Nasdaq CTA Artificial Intelligence Index is designed to track the performance of companies engaged in the artificial intelligence segment of the technology, industrial, medical and other economic sectors. The Index includes companies in artificial intelligence that are classified as either enablers, engagers or enhancers.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 71
Currency: USD
History: 10/29/2018
YTD Return: 4.55%

INDEX TICKERS

Price Return: NQINTEL
Total Return: NQINTELT
Net Total Return: NQINTELN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MU	MICRON TECHNOLOGY	2.80%
NVDA	NVIDIA CORPORATION	2.46%
660	SK hynix Rg	2.43%
2330	Taiwan Semicon Rg	2.37%
TER	TERADYNE INC CMN	2.35%
6723	Renesas Electro Rg	2.33%
QCOM	QUALCOMM INC	2.31%
MBLY	MOBILEYE GLOBAL CL A	2.30%
MCHP	MICROCHIP TECHNOLOGY	2.30%
2303	United Microelec Rg	2.26%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	86.84%	54
Telecommunications	2.80%	3
Health Care	2.55%	2
Financials	1.90%	1
Real Estate	0.00%	0
Consumer Discretionary	2.52%	6
Consumer Staples	1.62%	1
Industrials	1.78%	4
Basic Materials	0.00%	0
Energy	0.00%	0
Utilities	0.00%	0

All Information as of 03/28/2024.

PERFORMANCE(NTR Version)

ANNUAL

1 Year	28.23%
2 Year	-14.01%
3 Year	0.38%
4 Year	120.69%
5 Year	-4.13%
6 Year	0.69%
7 Year	33.08%
8 Year	40.99%
9 Year	-3.18%
10 Year	9.05%

CUMULATIVE

1 Year	28.23%
2 Year	10.26%
3 Year	10.68%
4 Year	144.26%
5 Year	134.17%
6 Year	135.78%
7 Year	213.77%
8 Year	342.39%
9 Year	328.34%
10 Year	367.08%

CUMULATIVE ANNUALIZED

1 Year	28.23%
2 Year	5.01%
3 Year	3.44%
4 Year	25.02%
5 Year	18.55%
6 Year	15.37%
7 Year	17.75%
8 Year	20.43%
9 Year	17.54%
10 Year	16.66%

ANNUALIZED VOLATILITY(NTR Version)

ANNUAL

1 Year	20.97%
2 Year	31.23%
3 Year	22.16%
4 Year	27.67%
5 Year	29.35%
6 Year	19.87%
7 Year	14.11%
8 Year	14.31%
9 Year	18.17%
10 Year	14.77%

CUMULATIVE

1 Year	20.97%
2 Year	26.62%
3 Year	25.19%
4 Year	25.91%
5 Year	26.63%
6 Year	25.63%
7 Year	24.32%
8 Year	23.30%
9 Year	22.79%
10 Year	22.12%

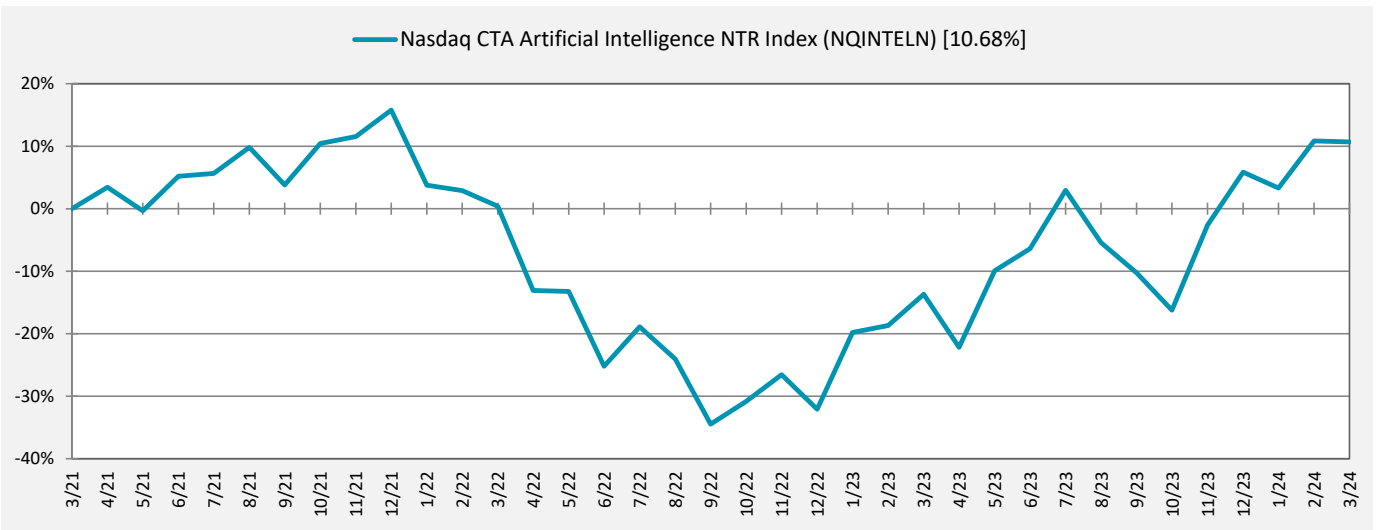
PERFORMANCE(NTR Version)

CALENDER YEAR

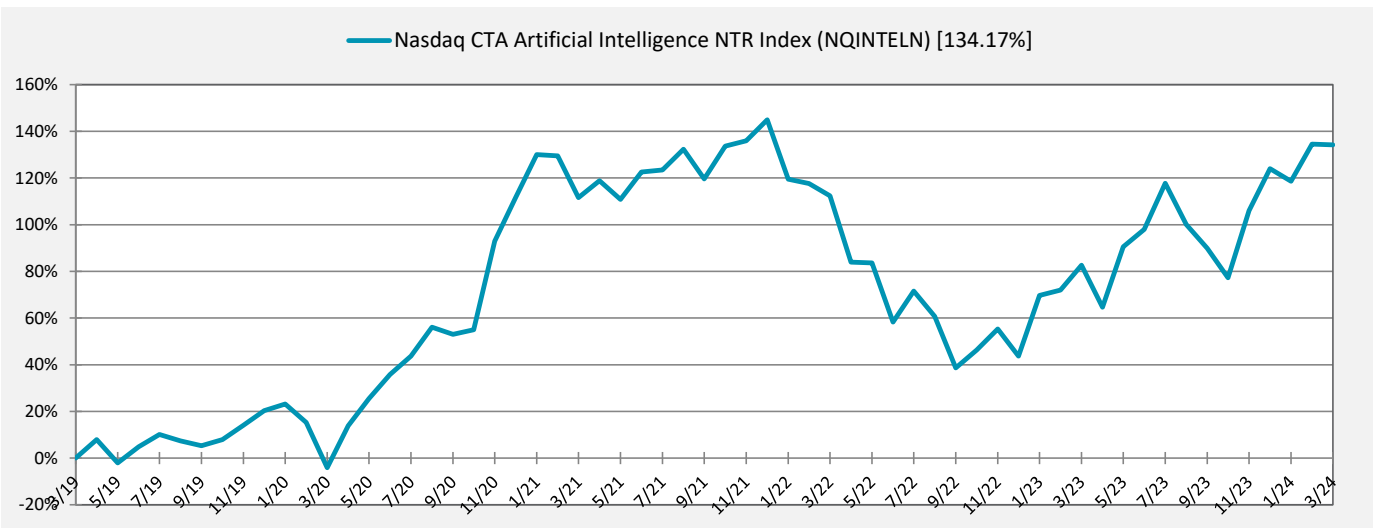
2024	4.55%
2023	55.86%
2022	-41.33%
2021	15.73%
2020	75.89%
2019	48.39%
2018	-15.47%
2017	44.60%
2016	21.49%
2015	2.70%

All Information as of 03/28/2024.

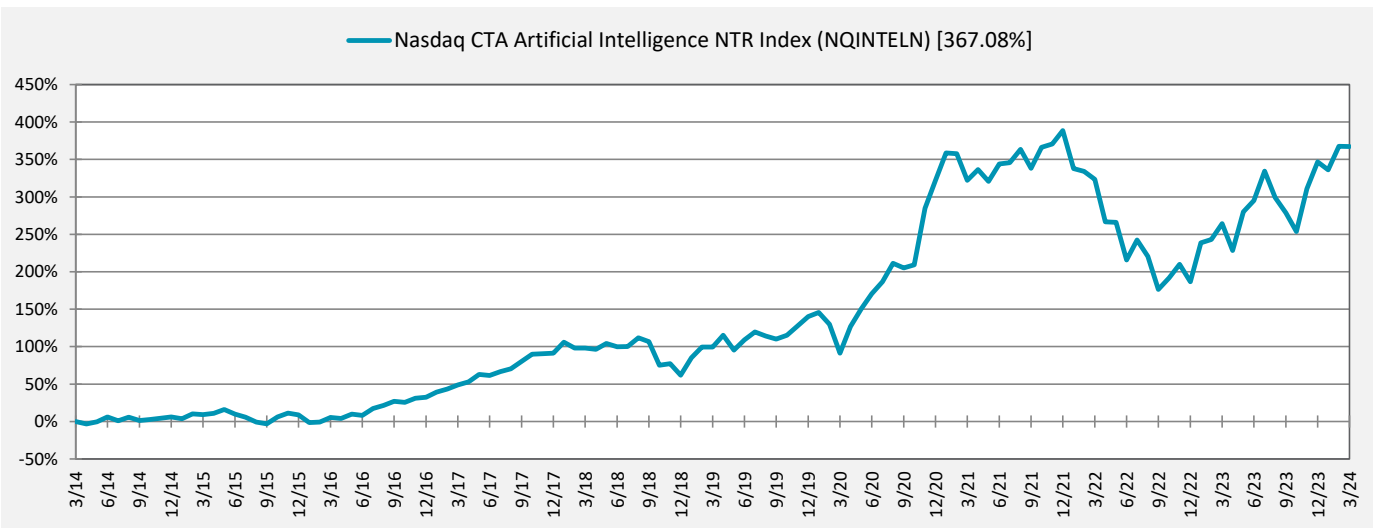
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(NTR Version)

Mar 2024	-0.14%	Nov 2020	24.51%	Jul 2017	3.25%
Feb 2024	7.29%	Oct 2020	1.27%	Jun 2017	-0.88%
Jan 2024	-2.41%	Sep 2020	-1.92%	May 2017	6.47%
Dec 2023	8.75%	Aug 2020	8.63%	Apr 2017	2.80%
Nov 2023	16.19%	Jul 2020	5.82%	Mar 2017	3.75%
Oct 2023	-6.65%	Jun 2020	8.19%	Feb 2017	3.05%
Sep 2023	-5.10%	May 2020	10.26%	Jan 2017	5.21%
Aug 2023	-8.13%	Apr 2020	18.70%	Dec 2016	0.90%
Jul 2023	9.98%	Mar 2020	-16.82%	Nov 2016	4.46%
Jun 2023	3.92%	Feb 2020	-6.44%	Oct 2016	-1.14%
May 2023	15.72%	Jan 2020	2.37%	Sep 2016	4.57%
Apr 2023	-9.84%	Dec 2019	5.49%	Aug 2016	3.40%
Mar 2023	6.18%	Nov 2019	5.75%	Jul 2016	8.42%
Feb 2023	1.34%	Oct 2019	2.44%	Jun 2016	-1.29%
Jan 2023	18.10%	Sep 2019	-1.97%	May 2016	5.29%
Dec 2022	-7.50%	Aug 2019	-2.44%	Apr 2016	-1.28%
Nov 2022	6.17%	Jul 2019	4.98%	Mar 2016	6.19%
Oct 2022	5.54%	Jun 2019	7.10%	Feb 2016	0.96%
Sep 2022	-13.71%	May 2019	-9.24%	Jan 2016	-9.59%
Aug 2022	-6.36%	Apr 2019	7.90%	Dec 2015	-2.08%
Jul 2022	8.44%	Mar 2019	-0.04%	Nov 2015	4.92%
Jun 2022	-13.80%	Feb 2019	7.70%	Oct 2015	9.37%
May 2022	-0.17%	Jan 2019	14.54%	Sep 2015	-2.38%
Apr 2022	-13.41%	Dec 2018	-8.71%	Aug 2015	-6.22%
Mar 2022	-2.43%	Nov 2018	1.13%	Jul 2015	-3.53%
Feb 2022	-0.85%	Oct 2018	-15.15%	Jun 2015	-5.39%
Jan 2022	-10.37%	Sep 2018	-2.45%	May 2015	4.61%
Dec 2021	3.80%	Aug 2018	5.71%	Apr 2015	1.71%
Nov 2021	0.99%	Jul 2018	0.26%	Mar 2015	-1.10%
Oct 2021	6.37%	Jun 2018	-2.25%	Feb 2015	6.24%
Sep 2021	-5.46%	May 2018	4.09%	Jan 2015	-2.14%
Aug 2021	3.96%	Apr 2018	-0.91%	Dec 2014	1.62%
Jul 2021	0.41%	Mar 2018	0.00%	Nov 2014	1.75%
Jun 2021	5.56%	Feb 2018	-3.84%	Oct 2014	1.09%
May 2021	-3.67%	Jan 2018	7.67%	Sep 2014	-4.02%
Apr 2021	3.45%	Dec 2017	0.34%	Aug 2014	4.79%
Mar 2021	-7.80%	Nov 2017	0.37%	Jul 2014	-4.98%
Feb 2021	-0.24%	Oct 2017	5.45%	Jun 2014	6.53%
Jan 2021	8.68%	Sep 2017	5.74%	May 2014	3.05%
Dec 2020	9.67%	Aug 2017	2.19%	Apr 2014	-3.27%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(NTR Version)

Q1 2024	4.55%
Q4 2023	17.96%
Q3 2023	-4.11%
Q2 2023	8.43%
Q1 2023	27.08%
Q4 2022	3.64%
Q3 2022	-12.38%
Q2 2022	-25.49%
Q1 2022	-13.29%
Q4 2021	11.51%
Q3 2021	-1.31%
Q2 2021	5.20%
Q1 2021	-0.04%
Q4 2020	38.29%
Q3 2020	12.75%
Q2 2020	41.59%
Q1 2020	-20.33%
Q4 2019	14.27%
Q3 2019	0.41%
Q2 2019	4.88%
Q1 2019	23.32%
Q4 2018	-21.67%
Q3 2018	3.39%
Q2 2018	0.81%
Q1 2018	3.53%
Q4 2017	6.20%
Q3 2017	11.56%
Q2 2017	8.49%
Q1 2017	12.49%
Q4 2016	4.20%
Q3 2016	17.23%
Q2 2016	2.60%
Q1 2016	-3.07%
Q4 2015	12.36%
Q3 2015	-11.68%
Q2 2015	0.66%
Q1 2015	2.81%
Q4 2014	4.53%
Q3 2014	-4.44%
Q2 2014	6.18%

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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