

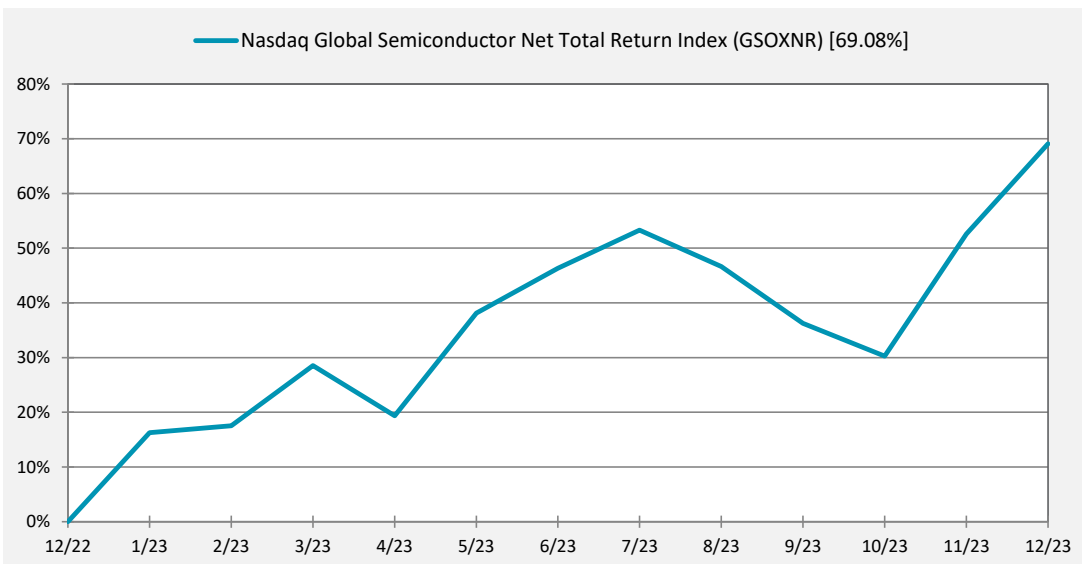


Nasdaq Global Semiconductor Net Total Return Index

The Nasdaq Global Semiconductor Index is designed to measure the performance of the 80 largest semiconductor companies globally.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 80
Currency: USD
History: 09/29/2021
YTD Return: 69.08%

INDEX TICKERS

Price Return: GSOX
Total Return: GSOXTR
Net Total Return: GSOXNR

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
AVGO	BROADCOM INC.	8.71%
ASML	ASML Hldg Br Rg	8.00%
NVDA	NVIDIA CORPORATION	7.65%
2330	Taiwan Semicon Rg	7.56%
AMD	ADV MICRO DEVICES	7.02%
INTC	INTEL CORP	4.06%
QCOM	QUALCOMM INC	4.05%
TXN	TEXAS INSTRUMENTS	4.03%
AMAT	APPLIED MATERIALS	3.91%
LRCX	LAM RESEARCH CORP	3.29%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	100.00%	80
Telecommunications	0.00%	0
Health Care	0.00%	0
Financials	0.00%	0
Real Estate	0.00%	0
Consumer Discretionary	0.00%	0
Consumer Staples	0.00%	0
Industrials	0.00%	0
Basic Materials	0.00%	0
Energy	0.00%	0
Utilities	0.00%	0

All Information as of 12/29/2023.

PERFORMANCE(NTR Version)

ANNUAL

1 Year	69.08%
2 Year	-35.92%
3 Year	43.85%
4 Year	55.49%
5 Year	58.36%
6 Year	-13.53%
7 Year	45.40%
8 Year	35.42%
9 Year	-8.74%
10 Year	22.86%

CUMULATIVE

1 Year	69.08%
2 Year	8.35%
3 Year	55.85%
4 Year	142.33%
5 Year	283.75%
6 Year	231.85%
7 Year	382.51%
8 Year	553.43%
9 Year	496.33%
10 Year	632.65%

CUMULATIVE ANNUALIZED

1 Year	69.08%
2 Year	4.09%
3 Year	15.94%
4 Year	24.77%
5 Year	30.86%
6 Year	22.13%
7 Year	25.21%
8 Year	26.44%
9 Year	21.95%
10 Year	22.04%

ANNUALIZED VOLATILITY(NTR Version)

ANNUAL

1 Year	22.31%
2 Year	34.21%
3 Year	23.27%
4 Year	36.73%
5 Year	22.09%
6 Year	22.68%
7 Year	13.20%
8 Year	17.19%
9 Year	17.43%
10 Year	14.00%

CUMULATIVE

1 Year	22.31%
2 Year	28.99%
3 Year	27.25%
4 Year	29.86%
5 Year	28.49%
6 Year	27.64%
7 Year	26.09%
8 Year	25.15%
9 Year	24.43%
10 Year	23.60%

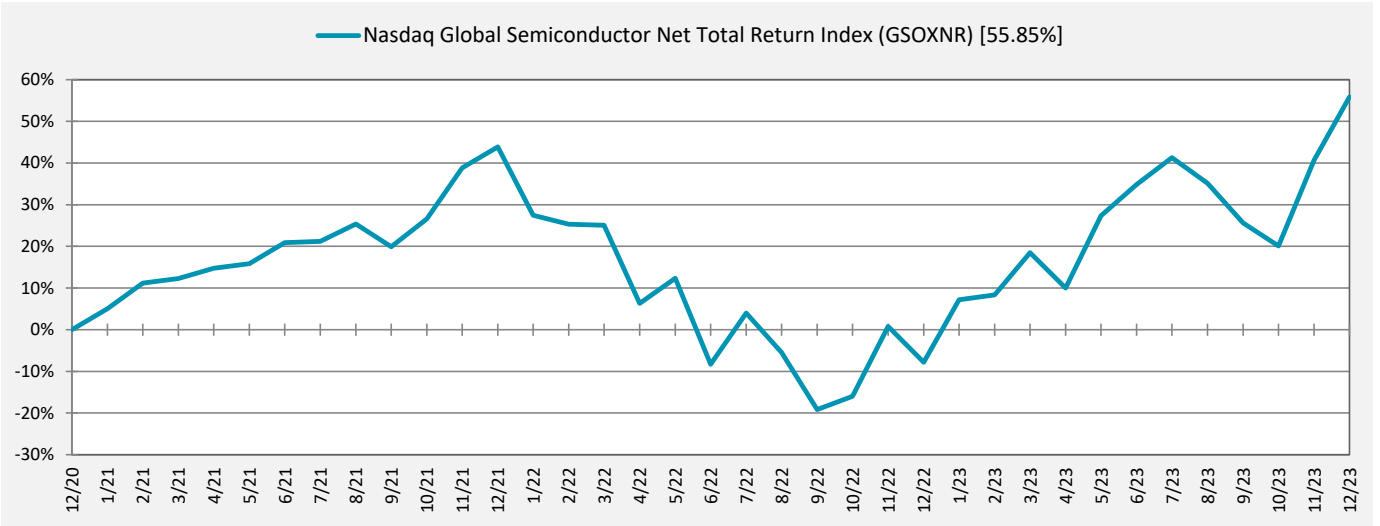
PERFORMANCE(NTR Version)

CALENDER YEAR

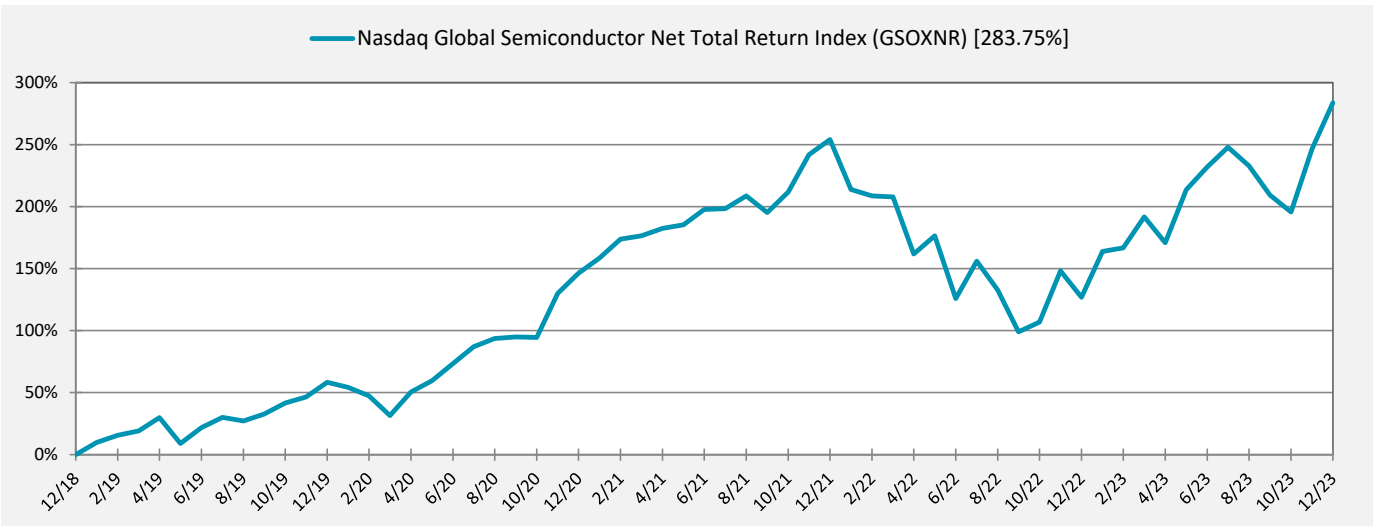
2023	69.08%
2022	-35.92%
2021	43.85%
2020	55.49%
2019	58.36%
2018	-13.53%
2017	45.40%
2016	35.42%
2015	-8.74%
2014	22.86%

All Information as of 12/29/2023.

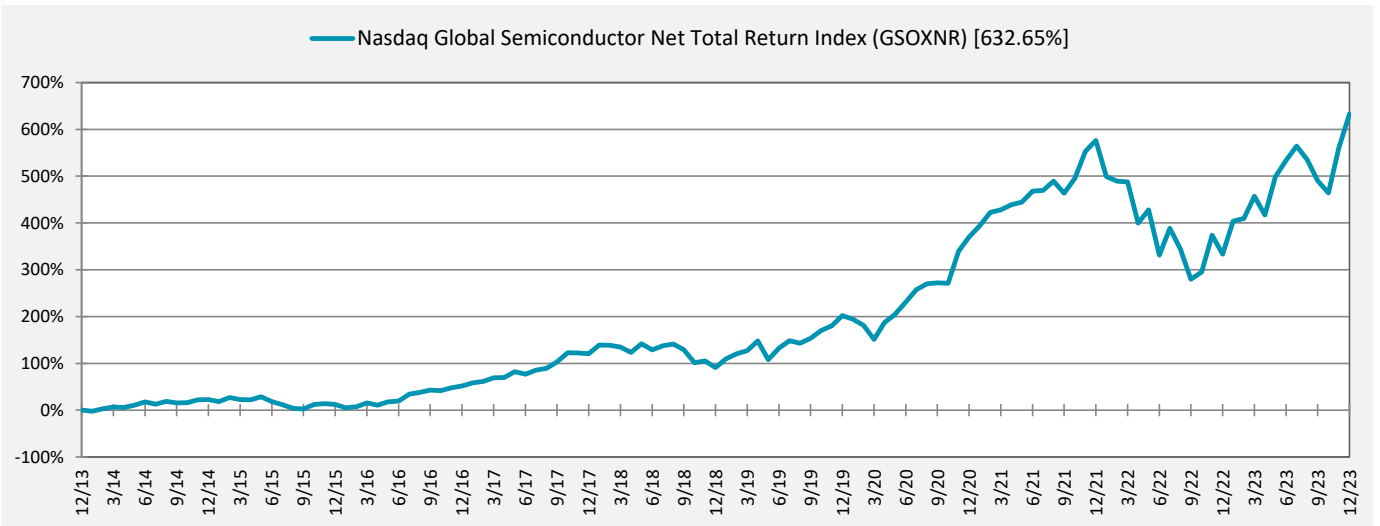
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/29/2023.

MONTHLY PERFORMANCE(NTR Version)

Dec 2023	10.80%	Aug 2020	3.53%	Apr 2017	0.28%
Nov 2023	17.16%	Jul 2020	7.84%	Mar 2017	4.72%
Oct 2023	-4.41%	Jun 2020	8.66%	Feb 2017	1.90%
Sep 2023	-7.08%	May 2020	6.10%	Jan 2017	4.30%
Aug 2023	-4.34%	Apr 2020	14.51%	Dec 2016	2.58%
Jul 2023	4.77%	Mar 2020	-10.82%	Nov 2016	4.22%
Jun 2023	5.91%	Feb 2020	-4.43%	Oct 2016	-0.65%
May 2023	15.73%	Jan 2020	-2.62%	Sep 2016	3.54%
Apr 2023	-7.14%	Dec 2019	8.01%	Aug 2016	3.16%
Mar 2023	9.35%	Nov 2019	3.58%	Jul 2016	12.15%
Feb 2023	1.12%	Oct 2019	6.61%	Jun 2016	1.19%
Jan 2023	16.25%	Sep 2019	4.34%	May 2016	6.50%
Dec 2022	-8.52%	Aug 2019	-2.17%	Apr 2016	-4.25%
Nov 2022	19.94%	Jul 2019	6.82%	Mar 2016	7.88%
Oct 2022	3.94%	Jun 2019	11.73%	Feb 2016	2.03%
Sep 2022	-14.50%	May 2019	-16.12%	Jan 2016	-6.29%
Aug 2022	-9.09%	Apr 2019	9.18%	Dec 2015	-1.59%
Jul 2022	13.39%	Mar 2019	2.91%	Nov 2015	1.53%
Jun 2022	-18.36%	Feb 2019	5.29%	Oct 2015	9.67%
May 2022	5.67%	Jan 2019	9.85%	Sep 2015	-1.76%
Apr 2022	-15.00%	Dec 2018	-7.08%	Aug 2015	-6.72%
Mar 2022	-0.21%	Nov 2018	1.96%	Jul 2015	-5.62%
Feb 2022	-1.67%	Oct 2018	-12.13%	Jun 2015	-8.21%
Jan 2022	-11.40%	Sep 2018	-4.92%	May 2015	5.44%
Dec 2021	3.60%	Aug 2018	1.55%	Apr 2015	-0.40%
Nov 2021	9.65%	Jul 2018	3.87%	Mar 2015	-3.41%
Oct 2021	5.59%	Jun 2018	-5.45%	Feb 2015	7.42%
Sep 2021	-4.34%	May 2018	8.19%	Jan 2015	-3.74%
Aug 2021	3.46%	Apr 2018	-4.81%	Dec 2014	0.65%
Jul 2021	0.24%	Mar 2018	-1.68%	Nov 2014	5.06%
Jun 2021	4.35%	Feb 2018	-0.16%	Oct 2014	0.67%
May 2021	0.99%	Jan 2018	8.35%	Sep 2014	-2.67%
Apr 2021	2.14%	Dec 2017	-0.66%	Aug 2014	4.98%
Mar 2021	1.00%	Nov 2017	-0.13%	Jul 2014	-3.88%
Feb 2021	5.89%	Oct 2017	9.72%	Jun 2014	6.04%
Jan 2021	5.02%	Sep 2017	7.12%	May 2014	4.75%
Dec 2020	7.04%	Aug 2017	1.92%	Apr 2014	-0.89%
Nov 2020	18.30%	Jul 2017	5.04%	Mar 2014	3.51%
Oct 2020	-0.19%	Jun 2017	-3.03%	Feb 2014	5.51%
Sep 2020	0.57%	May 2017	7.63%	Jan 2014	-2.25%

All Information as of 12/29/2023.

QUARTERLY PERFORMANCE(NTR Version)

Q4 2023	24.08%
Q3 2023	-6.87%
Q2 2023	13.82%
Q1 2023	28.55%
Q4 2022	14.04%
Q3 2022	-11.86%
Q2 2022	-26.67%
Q1 2022	-13.06%
Q4 2021	19.95%
Q3 2021	-0.79%
Q2 2021	7.63%
Q1 2021	12.31%
Q4 2020	26.39%
Q3 2020	12.28%
Q2 2020	32.01%
Q1 2020	-17.00%
Q4 2019	19.27%
Q3 2019	9.03%
Q2 2019	2.31%
Q1 2019	19.03%
Q4 2018	-16.75%
Q3 2018	0.29%
Q2 2018	-2.63%
Q1 2018	6.37%
Q4 2017	8.85%
Q3 2017	14.68%
Q2 2017	4.66%
Q1 2017	11.29%
Q4 2016	6.21%
Q3 2016	19.79%
Q2 2016	3.19%
Q1 2016	3.15%
Q4 2015	9.58%
Q3 2015	-13.51%
Q2 2015	-3.60%
Q1 2015	-0.11%
Q4 2014	6.45%
Q3 2014	-1.79%
Q2 2014	10.09%
Q1 2014	6.75%

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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NASDAQ INDEX SERVICES TEAM

Toll Free Number | Calling in the U.S. +1 844 717 0708

International Callers | Non-us Callers +1 301 978 8311

IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | ONE LIBERTY PLAZA 165 BROADWAY NEW YORK, NY 10006

WORLDWIDE OFFICES ARMENIA • AUSTRALIA • BELGIUM • CANADA • CHINA • DENMARK • ESTONIA • FINLAND • FRANCE • GERMANY • HONG KONG
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