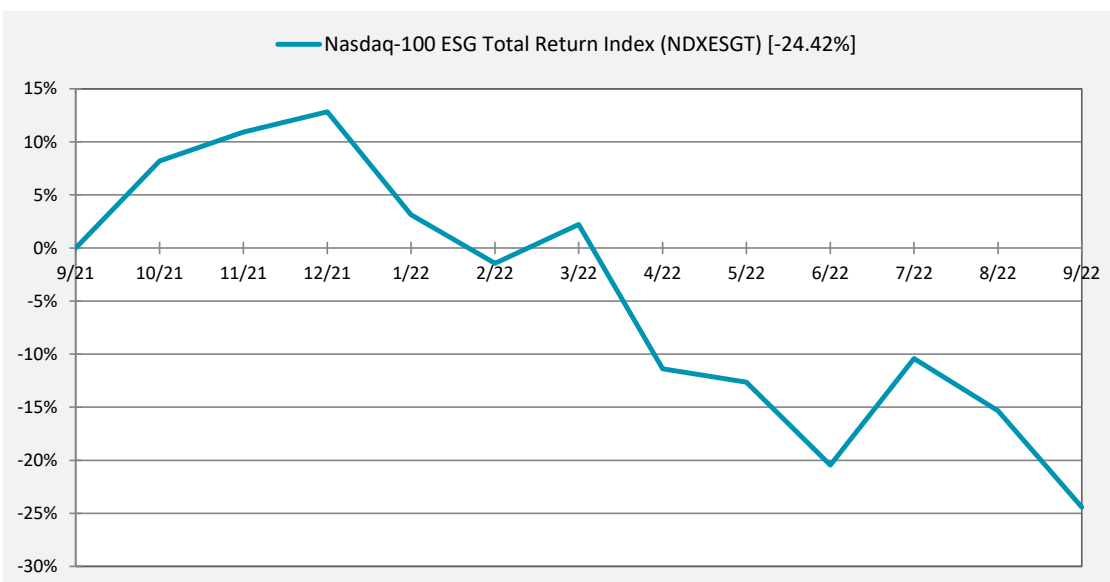


Nasdaq-100 ESG Total Return Index

The Nasdaq-100 ESG Index is designed to measure the performance of the companies in the Nasdaq-100 Index that meet specific ESG criteria. Companies are evaluated and weighted on the basis of their business activities, controversies and ESG Risk Ratings.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 96
Currency: USD
History: 06/21/2021
YTD Return: -33.02%

INDEX TICKERS

Price Return: NDXESG
Total Return: NDXESGT
Net Total Return: NDXESGN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
MSFT	MICROSOFT CORP	13.97%
AAPL	APPLE INC.	13.78%
NVDA	NVIDIA CORPORATION	3.70%
AMZN	AMAZON.COM INC	3.67%
TSLA	TESLA INC.	3.10%
GOOG	ALPHABET CL C CAP	3.08%
GOOGL	ALPHABET CL A CMN	2.98%
PEP	PEPSICO INC	2.95%
CSCO	CISCO SYSTEMS INC.	2.52%
ADBE	ADOBE INC.	1.93%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	60.68%	42
Telecommunications	5.22%	4
Health Care	6.45%	13
Financials	0.00%	0
Real Estate	0.00%	0
Consumer Discretionary	16.90%	21
Consumer Staples	4.86%	6
Industrials	5.70%	9
Basic Materials	0.20%	1
Energy	0.00%	0
Utilities	0.00%	0

PERFORMANCE(TR Version)

ANNUAL

1 Year	-24.42%
2 Year	30.39%
3 Year	45.20%
4 Year	5.75%
5 Year	29.44%
6 Year	24.44%

CUMULATIVE

1 Year	-24.42%
2 Year	-1.45%
3 Year	43.09%
4 Year	51.32%
5 Year	95.86%
6 Year	143.74%

CUMULATIVE ANNUALIZED

1 Year	-24.42%
2 Year	-0.73%
3 Year	12.69%
4 Year	10.91%
5 Year	14.39%
6 Year	16.01%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	29.73%
2 Year	19.37%
3 Year	35.71%
4 Year	22.32%
5 Year	16.67%
6 Year	10.76%

CUMULATIVE

1 Year	29.73%
2 Year	25.12%
3 Year	29.09%
4 Year	27.55%
5 Year	25.75%
6 Year	23.91%

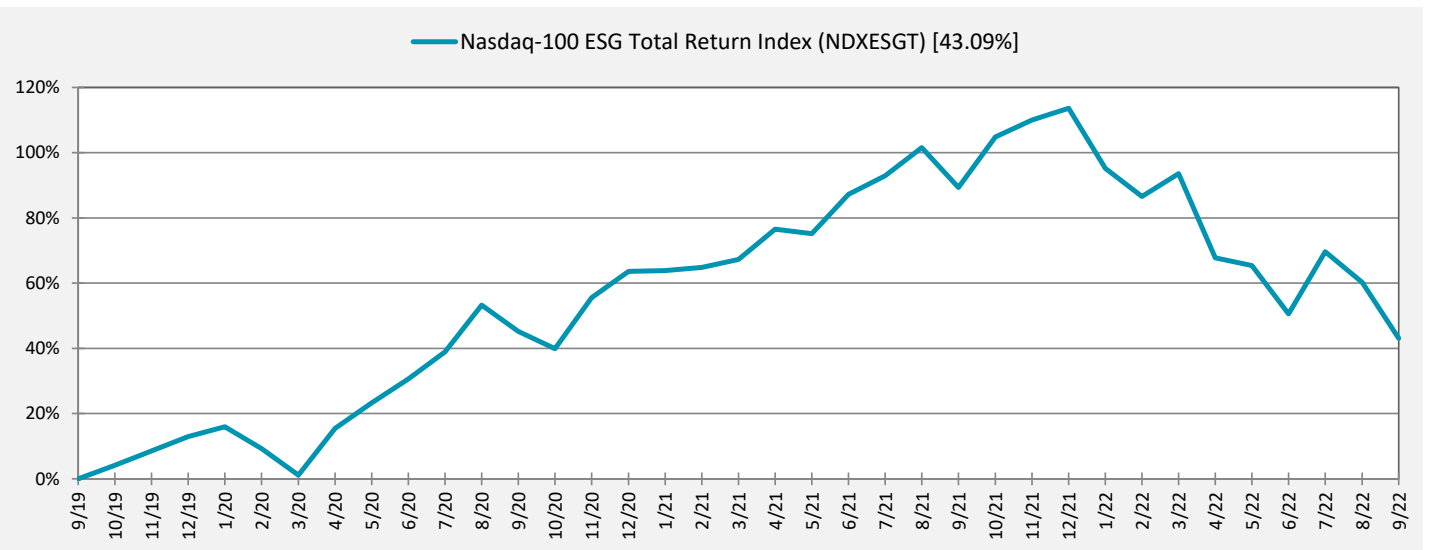
PERFORMANCE(TR Version)

CALENDER YEAR

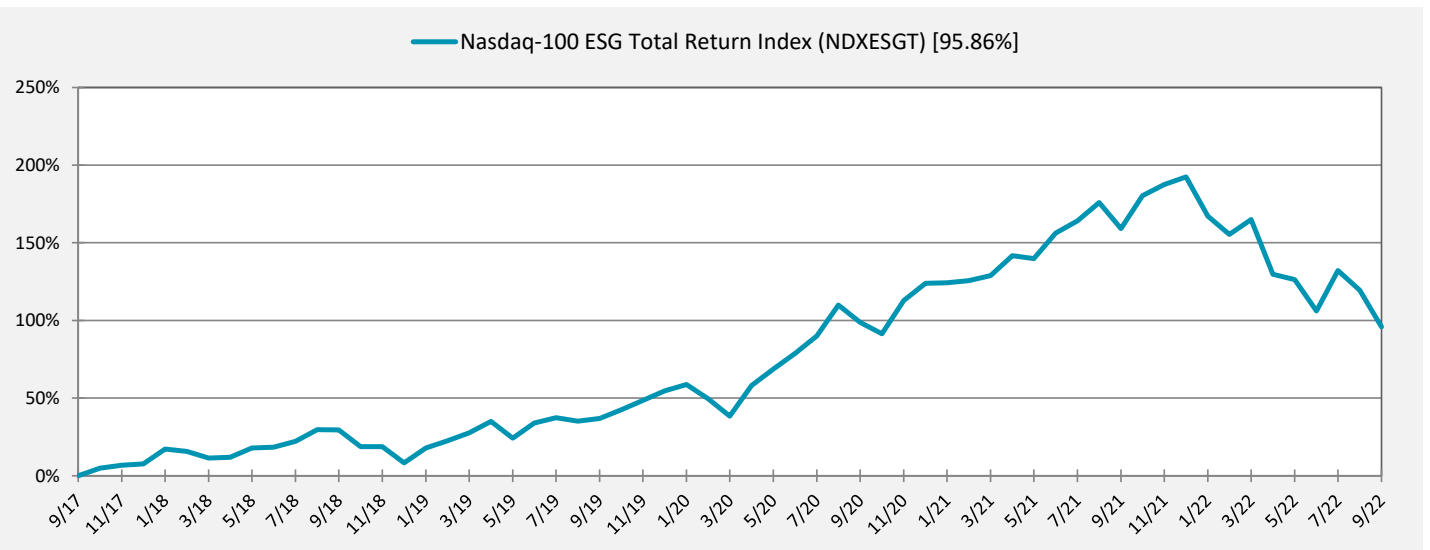
2022	-33.02%
2021	30.57%
2020	44.84%
2019	42.74%
2018	0.67%
2017	33.36%
2016	11.77%

All Information as of 09/30/2022.

3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

Sep 2022	-10.72%	May 2019	-7.96%
Aug 2022	-5.49%	Apr 2019	5.67%
Jul 2022	12.62%	Mar 2019	4.16%
Jun 2022	-8.95%	Feb 2019	4.01%
May 2022	-1.42%	Jan 2019	8.81%
Apr 2022	-13.31%	Dec 2018	-8.81%
Mar 2022	3.72%	Nov 2018	-0.03%
Feb 2022	-4.43%	Oct 2018	-8.20%
Jan 2022	-8.61%	Sep 2018	-0.13%
Dec 2021	1.72%	Aug 2018	6.10%
Nov 2021	2.52%	Jul 2018	3.16%
Oct 2021	8.20%	Jun 2018	0.40%
Sep 2021	-6.07%	May 2018	5.47%
Aug 2021	4.49%	Apr 2018	0.46%
Jul 2021	3.03%	Mar 2018	-3.70%
Jun 2021	6.88%	Feb 2018	-1.30%
May 2021	-0.80%	Jan 2018	8.85%
Apr 2021	5.58%	Dec 2017	0.76%
Mar 2021	1.46%	Nov 2017	1.90%
Feb 2021	0.59%	Oct 2017	4.81%
Jan 2021	0.16%	Sep 2017	0.28%
Dec 2020	5.20%	Aug 2017	2.21%
Nov 2020	11.19%	Jul 2017	4.44%
Oct 2020	-3.67%	Jun 2017	-2.63%
Sep 2020	-5.28%	May 2017	3.75%
Aug 2020	10.37%	Apr 2017	2.93%
Jul 2020	6.31%	Mar 2017	1.94%
Jun 2020	5.98%	Feb 2017	4.27%
May 2020	6.75%	Jan 2017	4.75%
Apr 2020	14.16%	Dec 2016	1.09%
Mar 2020	-7.44%	Nov 2016	0.63%
Feb 2020	-5.78%	Oct 2016	-1.30%
Jan 2020	2.69%	Sep 2016	2.22%
Dec 2019	4.07%	Aug 2016	1.17%
Nov 2019	4.23%	Jul 2016	7.49%
Oct 2019	4.13%	Jun 2016	-2.27%
Sep 2019	1.32%	May 2016	4.79%
Aug 2019	-1.62%	Apr 2016	-3.80%
Jul 2019	2.52%	Mar 2016	1.64%
Jun 2019	7.85%		

QUARTERLY PERFORMANCE(TR Version)

Q3 2022	-4.98%
Q2 2022	-22.19%
Q1 2022	-9.40%
Q4 2021	12.83%
Q3 2021	1.12%
Q2 2021	11.95%
Q1 2021	2.22%
Q4 2020	12.67%
Q3 2020	11.14%
Q2 2020	29.15%
Q1 2020	-10.45%
Q4 2019	12.96%
Q3 2019	2.20%
Q2 2019	4.90%
Q1 2019	17.88%
Q4 2018	-16.32%
Q3 2018	9.31%
Q2 2018	6.37%
Q1 2018	3.46%
Q4 2017	7.60%
Q3 2017	7.05%
Q2 2017	3.98%
Q1 2017	11.34%
Q4 2016	0.41%
Q3 2016	11.17%
Q2 2016	-1.48%
Q1 2016	1.64%

All Information as of 09/30/2022.

All Information as of 09/30/2022.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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