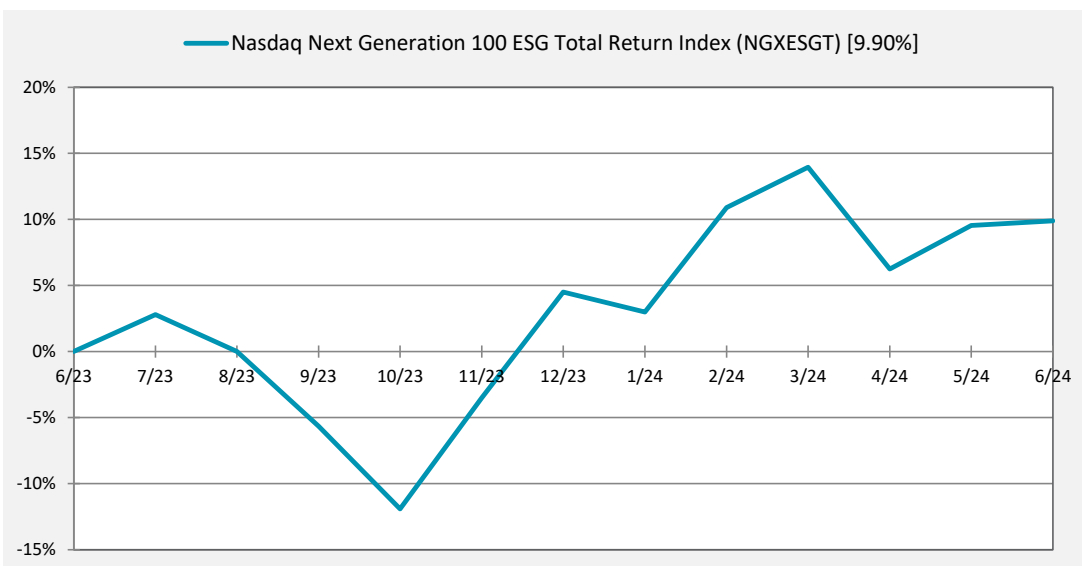


## Nasdaq Next Generation 100 ESG Total Return Index

The Nasdaq Next Generation 100 ESG Index is designed to measure the performance of the companies in the Nasdaq Next Generation 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/NGXESG>

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 90  
**Currency:** USD  
**History:** 07/22/2021  
**YTD Return:** 5.16%

### INDEX TICKERS

**Price Return:** NGXESG  
**Total Return:** NGXESGT  
**Net Total Return:** NGXESGN

### TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
SMCI	SUPER MICRO CMPTR CM	3.63%
MPWR	MONOLITHIC POWER SYS	3.11%
TSCO	TRACTOR SUPPLY CO	2.75%
WDC	WESTERN DIGITAL CP	2.64%
NTAP	NETAPP INC.	2.41%
EBAY	EBAY INC.	2.25%
STX	SEAGATE TCH HLDGS OR	2.21%
ICLR	ICON PLC	2.19%
FSLR	FIRST SOLAR INC.	2.01%
TER	TERADYNE INC CMN	1.95%

### INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	43.01%	29
Telecommunications	1.95%	3
Health Care	19.70%	22
Financials	0.00%	0
Real Estate	0.70%	2
Consumer Discretionary	20.52%	21
Consumer Staples	0.00%	0
Industrials	10.52%	10
Basic Materials	0.62%	1
Energy	2.98%	2
Utilities	0.00%	0

All Information as of 06/28/2024.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	9.90%
2 Year	13.52%
3 Year	-26.18%
4 Year	47.34%
5 Year	15.31%
6 Year	7.17%
7 Year	25.05%
8 Year	21.22%

### CUMULATIVE

1 Year	9.90%
2 Year	24.75%
3 Year	-7.90%
4 Year	35.70%
5 Year	56.48%
6 Year	67.70%
7 Year	109.71%
8 Year	154.22%

### CUMULATIVE ANNUALIZED

1 Year	9.90%
2 Year	11.69%
3 Year	-2.71%
4 Year	7.93%
5 Year	9.37%
6 Year	9.00%
7 Year	11.16%
8 Year	12.37%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	15.20%
2 Year	24.08%
3 Year	26.24%
4 Year	19.29%
5 Year	32.72%
6 Year	20.00%
7 Year	13.40%
8 Year	11.28%

### CUMULATIVE

1 Year	15.20%
2 Year	20.12%
3 Year	22.37%
4 Year	21.66%
5 Year	24.28%
6 Year	23.62%
7 Year	22.44%
8 Year	21.37%

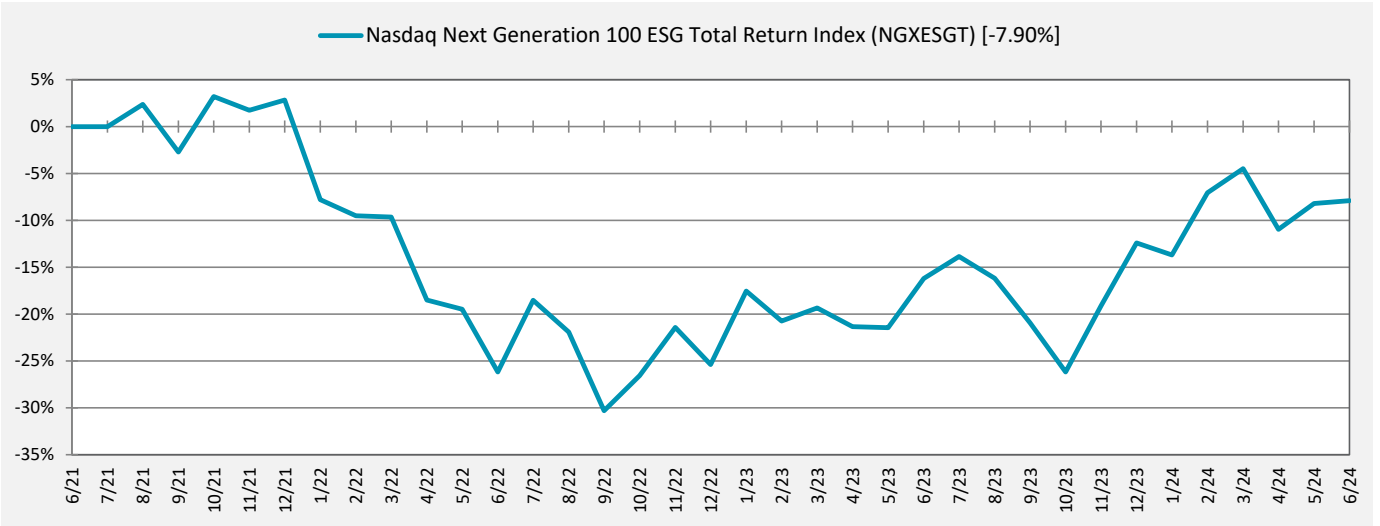
## PERFORMANCE(TR Version)

### CALENDER YEAR

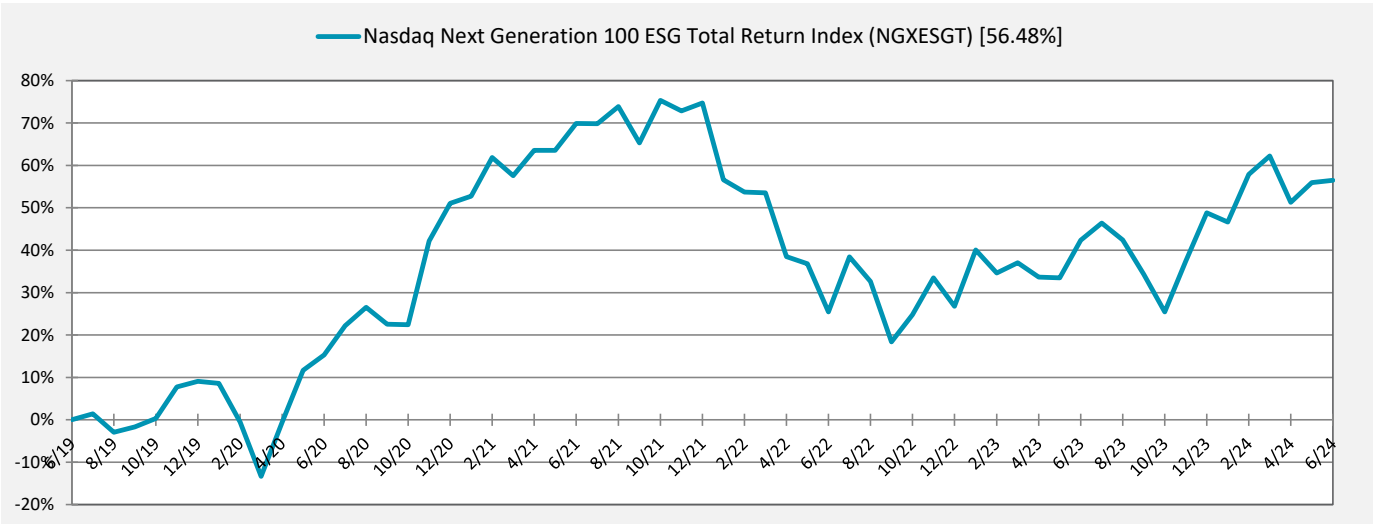
2024	5.16%
2023	17.36%
2022	-27.43%
2021	15.67%
2020	38.44%
2019	33.99%
2018	-7.11%
2017	33.17%
2016	9.81%

All Information as of 06/28/2024.

### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



## MONTHLY PERFORMANCE(TR Version)

Jun 2024	0.33%	Feb 2021	5.94%	Oct 2017	4.70%
May 2024	3.09%	Jan 2021	1.14%	Sep 2017	2.15%
Apr 2024	-6.76%	Dec 2020	6.23%	Aug 2017	1.22%
Mar 2024	2.75%	Nov 2020	16.16%	Jul 2017	2.56%
Feb 2024	7.68%	Oct 2020	-0.12%	Jun 2017	0.18%
Jan 2024	-1.45%	Sep 2020	-3.15%	May 2017	2.01%
Dec 2023	8.30%	Aug 2020	3.59%	Apr 2017	2.20%
Nov 2023	9.54%	Jul 2020	5.93%	Mar 2017	0.14%
Oct 2023	-6.63%	Jun 2020	3.28%	Feb 2017	4.31%
Sep 2023	-5.67%	May 2020	12.31%	Jan 2017	3.90%
Aug 2023	-2.71%	Apr 2020	14.72%	Dec 2016	-0.82%
Jul 2023	2.80%	Mar 2020	-12.87%	Nov 2016	4.89%
Jun 2023	6.67%	Feb 2020	-8.41%	Oct 2016	-2.90%
May 2023	-0.14%	Jan 2020	-0.47%	Sep 2016	-0.30%
Apr 2023	-2.45%	Dec 2019	1.24%	Aug 2016	0.50%
Mar 2023	1.75%	Nov 2019	7.44%	Jul 2016	5.66%
Feb 2023	-3.87%	Oct 2019	2.01%	Jun 2016	-1.70%
Jan 2023	10.47%	Sep 2019	1.30%	May 2016	2.62%
Dec 2022	-5.02%	Aug 2019	-4.27%	Apr 2016	-0.17%
Nov 2022	6.97%	Jul 2019	1.40%	Mar 2016	1.96%
Oct 2022	5.40%	Jun 2019	7.96%		
Sep 2022	-10.74%	May 2019	-8.75%		
Aug 2022	-4.16%	Apr 2019	4.74%		
Jul 2022	10.34%	Mar 2019	0.11%		
Jun 2022	-8.32%	Feb 2019	7.89%		
May 2022	-1.21%	Jan 2019	10.20%		
Apr 2022	-9.79%	Dec 2018	-9.95%		
Mar 2022	-0.13%	Nov 2018	1.59%		
Feb 2022	-1.87%	Oct 2018	-10.57%		
Jan 2022	-10.34%	Sep 2018	-0.49%		
Dec 2021	1.06%	Aug 2018	7.17%		
Nov 2021	-1.41%	Jul 2018	0.02%		
Oct 2021	6.08%	Jun 2018	1.64%		
Sep 2021	-4.96%	May 2018	4.34%		
Aug 2021	2.38%	Apr 2018	-2.40%		
Jul 2021	-0.02%	Mar 2018	-1.69%		
Jun 2021	3.89%	Feb 2018	-2.68%		
May 2021	-0.01%	Jan 2018	7.48%		
Apr 2021	3.79%	Dec 2017	0.19%		
Mar 2021	-2.63%	Nov 2017	5.62%		

All Information as of 06/28/2024.

## QUARTERLY PERFORMANCE(TR Version)

Q2 2024	-3.56%
Q1 2024	9.04%
Q4 2023	10.77%
Q3 2023	-5.66%
Q2 2023	3.92%
Q1 2023	8.06%
Q4 2022	7.08%
Q3 2022	-5.60%
Q2 2022	-18.29%
Q1 2022	-12.13%
Q4 2021	5.69%
Q3 2021	-2.71%
Q2 2021	7.82%
Q1 2021	4.34%
Q4 2020	23.25%
Q3 2020	6.27%
Q2 2020	33.07%
Q1 2020	-20.57%
Q4 2019	10.96%
Q3 2019	-1.67%
Q2 2019	3.18%
Q1 2019	19.03%
Q4 2018	-18.18%
Q3 2018	6.66%
Q2 2018	3.50%
Q1 2018	2.84%
Q4 2017	10.79%
Q3 2017	6.04%
Q2 2017	4.44%
Q1 2017	8.53%
Q4 2016	1.01%
Q3 2016	5.87%
Q2 2016	0.71%
Q1 2016	1.96%

All Information as of 06/28/2024.

All Information as of 06/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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