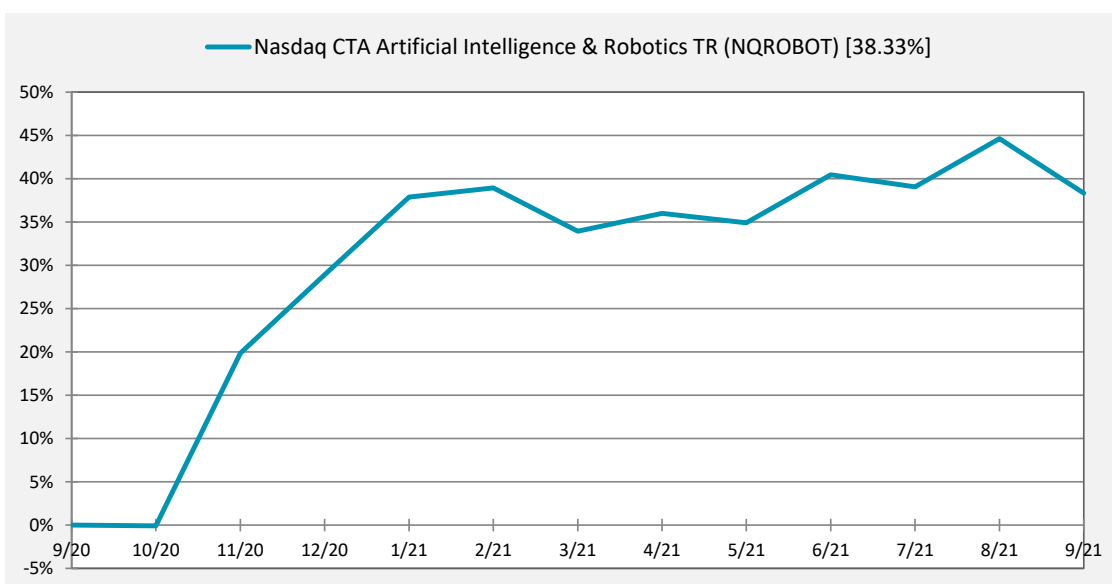


Nasdaq CTA Artificial Intelligence & Robotics TR

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

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 108
Currency: USD
History: 12/18/2017
YTD Return: 7.32%

INDEX TICKERS

Price Return: NQROBO
Total Return: NQROBOT
Net Total Return: NQROBON

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
AMBA	AMBARELLA INC.	3.15%
GNTX	GENTEX CORP	2.24%
PANW	PALO ALTO NETWORKS	2.17%
DT	DYNATRACE INC.	2.16%
ATO	Atos	2.16%
7732	TOPCON Rg	2.15%
PRSM	Blue Prism Grp Rg	2.14%
3993	PKSHA Tech Rg	2.11%
4684	OBIC Rg	2.10%
ESLT	Elbit Systems Lt Rg	2.09%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	53.67%	49
Telecommunications	4.33%	3
Health Care	7.40%	10
Financials	0.00%	0
Real Estate	0.37%	1
Consumer Discretionary	8.38%	13
Consumer Staples	0.00%	0
Industrials	25.85%	32
Basic Materials	0.00%	0
Energy	0.00%	0
Utilities	0.00%	0

PERFORMANCE(TR Version)

ANNUAL

1 Year	38.33%
2 Year	24.70%
3 Year	-1.09%
4 Year	20.03%
5 Year	35.20%
6 Year	25.40%
7 Year	0.12%
8 Year	11.96%
9 Year	34.79%
10 Year	26.70%

CUMULATIVE

1 Year	38.33%
2 Year	72.49%
3 Year	70.61%
4 Year	104.78%
5 Year	176.86%
6 Year	247.18%
7 Year	247.59%
8 Year	289.16%
9 Year	424.56%
10 Year	564.61%

CUMULATIVE ANNUALIZED

1 Year	38.33%
2 Year	31.34%
3 Year	19.49%
4 Year	19.62%
5 Year	22.59%
6 Year	23.05%
7 Year	19.48%
8 Year	18.51%
9 Year	20.22%
10 Year	20.85%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	17.93%
2 Year	30.06%
3 Year	18.98%
4 Year	12.94%
5 Year	10.09%
6 Year	16.55%
7 Year	14.44%
8 Year	12.42%
9 Year	12.32%
10 Year	20.75%

CUMULATIVE

1 Year	17.93%
2 Year	24.65%
3 Year	22.95%
4 Year	20.92%
5 Year	19.27%
6 Year	18.84%
7 Year	18.28%
8 Year	17.65%
9 Year	17.15%
10 Year	17.53%

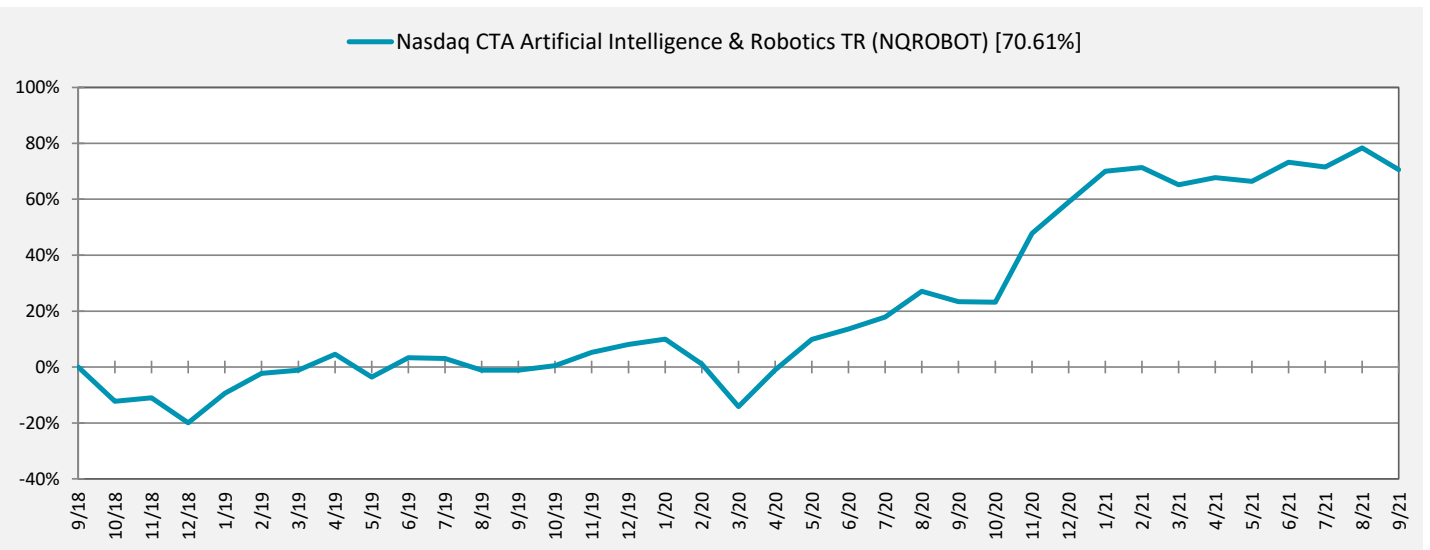
PERFORMANCE(TR Version)

CALENDER YEAR

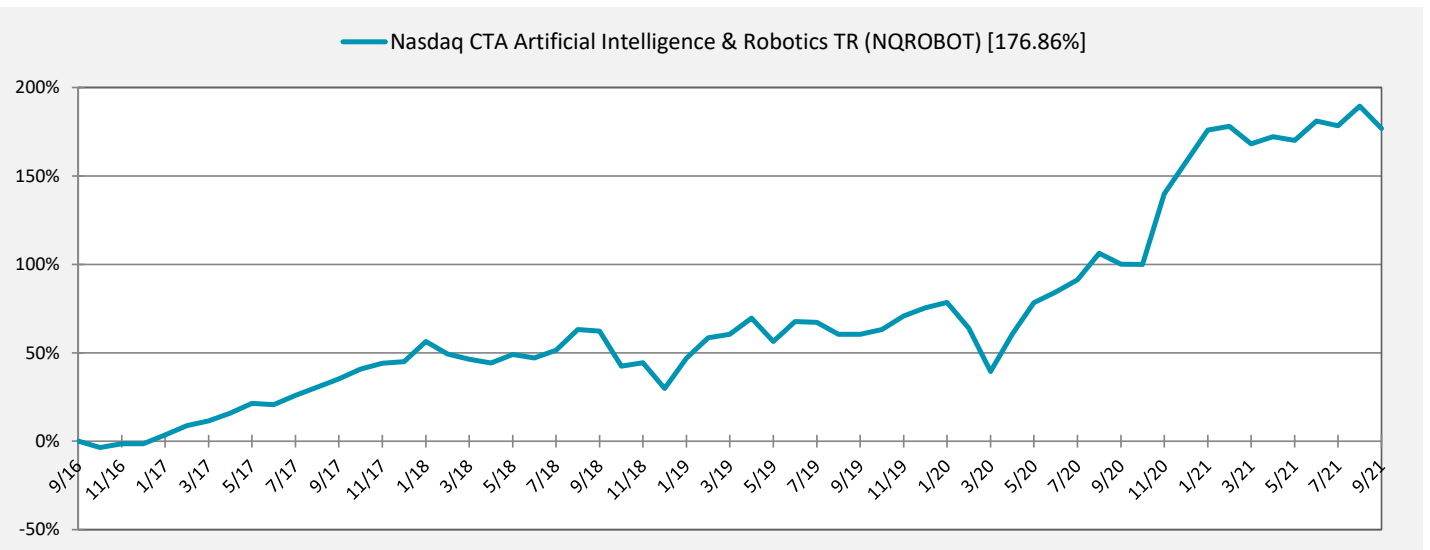
2021	7.32%
2020	47.05%
2019	35.08%
2018	-10.45%
2017	47.12%
2016	10.64%
2015	7.98%
2014	7.45%
2013	39.14%
2012	19.28%

All Information as of 09/30/2021.

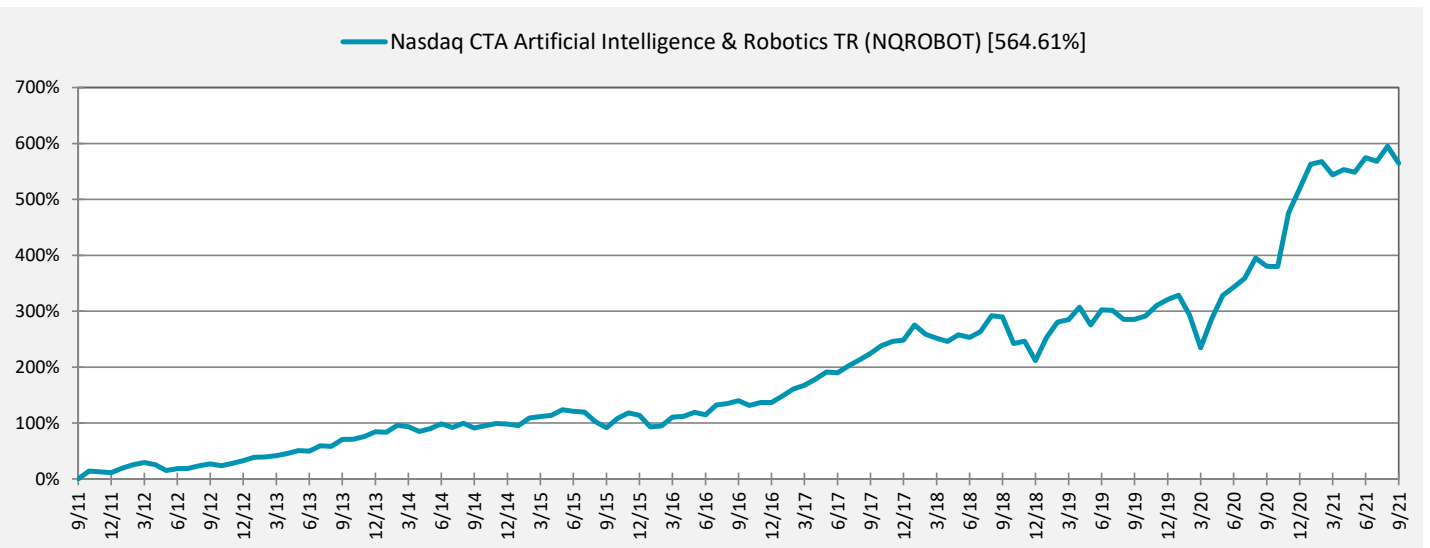
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

Sep 2021	-4.36%	May 2018	3.39%	Jan 2015	-1.44%
Aug 2021	4.01%	Apr 2018	-1.52%	Dec 2014	-0.57%
Jul 2021	-1.00%	Mar 2018	-2.01%	Nov 2014	1.96%
Jun 2021	4.10%	Feb 2018	-4.48%	Oct 2014	2.20%
May 2021	-0.79%	Jan 2018	7.83%	Sep 2014	-4.09%
Apr 2021	1.54%	Dec 2017	0.68%	Aug 2014	3.80%
Mar 2021	-3.60%	Nov 2017	2.30%	Jul 2014	-3.40%
Feb 2021	0.76%	Oct 2017	4.16%	Jun 2014	4.55%
Jan 2021	6.98%	Sep 2017	3.61%	May 2014	2.99%
Dec 2020	7.55%	Aug 2017	3.61%	Apr 2014	-4.55%
Nov 2020	19.95%	Jul 2017	4.36%	Mar 2014	-1.12%
Oct 2020	-0.09%	Jun 2017	-0.60%	Feb 2014	6.68%
Sep 2020	-2.95%	May 2017	4.76%	Jan 2014	-0.53%
Aug 2020	7.86%	Apr 2017	3.99%	Dec 2013	4.97%
Jul 2020	3.69%	Mar 2017	2.49%	Nov 2013	2.81%
Jun 2020	3.43%	Feb 2017	4.99%	Oct 2013	0.03%
May 2020	10.97%	Jan 2017	5.04%	Sep 2013	8.03%
Apr 2020	15.27%	Dec 2016	0.09%	Aug 2013	-0.76%
Mar 2020	-14.98%	Nov 2016	2.15%	Jul 2013	6.40%
Feb 2020	-8.13%	Oct 2016	-3.58%	Jun 2013	-0.76%
Jan 2020	1.71%	Sep 2016	2.20%	May 2013	3.82%
Dec 2019	2.73%	Aug 2016	1.18%	Apr 2013	2.74%
Nov 2019	4.71%	Jul 2016	8.10%	Mar 2013	1.62%
Oct 2019	1.62%	Jun 2016	-1.94%	Feb 2013	0.43%
Sep 2019	0.01%	May 2016	3.24%	Jan 2013	4.60%
Aug 2019	-4.02%	Apr 2016	0.89%	Dec 2012	3.62%
Jul 2019	-0.30%	Mar 2016	7.85%	Nov 2012	3.45%
Jun 2019	7.25%	Feb 2016	1.18%	Oct 2012	-2.44%
May 2019	-7.82%	Jan 2016	-9.92%	Sep 2012	2.44%
Apr 2019	5.78%	Dec 2015	-2.02%	Aug 2012	3.96%
Mar 2019	1.15%	Nov 2015	4.91%	Jul 2012	0.34%
Feb 2019	7.86%	Oct 2015	8.71%	Jun 2012	3.16%
Jan 2019	13.17%	Sep 2015	-5.43%	May 2012	-8.33%
Dec 2018	-10.02%	Aug 2015	-7.73%	Apr 2012	-3.00%
Nov 2018	1.36%	Jul 2015	-0.65%	Mar 2012	3.08%
Oct 2018	-12.24%	Jun 2015	-1.23%	Feb 2012	4.95%
Sep 2018	-0.57%	May 2015	4.49%	Jan 2012	7.55%
Aug 2018	7.82%	Apr 2015	1.11%	Dec 2011	-1.39%
Jul 2018	2.92%	Mar 2015	1.16%	Nov 2011	-1.11%
Jun 2018	-1.32%	Feb 2015	7.14%	Oct 2011	13.91%

QUARTERLY PERFORMANCE(TR Version)

Q3 2021	-1.51%
Q2 2021	4.87%
Q1 2021	3.91%
Q4 2020	28.89%
Q3 2020	8.54%
Q2 2020	32.30%
Q1 2020	-20.55%
Q4 2019	9.30%
Q3 2019	-4.30%
Q2 2019	4.57%
Q1 2019	23.48%
Q4 2018	-19.96%
Q3 2018	10.34%
Q2 2018	0.48%
Q1 2018	0.92%
Q4 2017	7.28%
Q3 2017	12.04%
Q2 2017	8.28%
Q1 2017	13.04%
Q4 2016	-1.41%
Q3 2016	11.79%
Q2 2016	2.13%
Q1 2016	-1.71%
Q4 2015	11.74%
Q3 2015	-13.31%
Q2 2015	4.35%
Q1 2015	6.82%
Q4 2014	3.61%
Q3 2014	-3.83%
Q2 2014	2.78%
Q1 2014	4.93%
Q4 2013	7.95%
Q3 2013	14.06%
Q2 2013	5.85%
Q1 2013	6.76%
Q4 2012	4.58%
Q3 2012	6.86%
Q2 2012	-8.26%
Q1 2012	16.35%
Q4 2011	11.08%

All Information as of 09/30/2021.

All Information as of 09/30/2021.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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