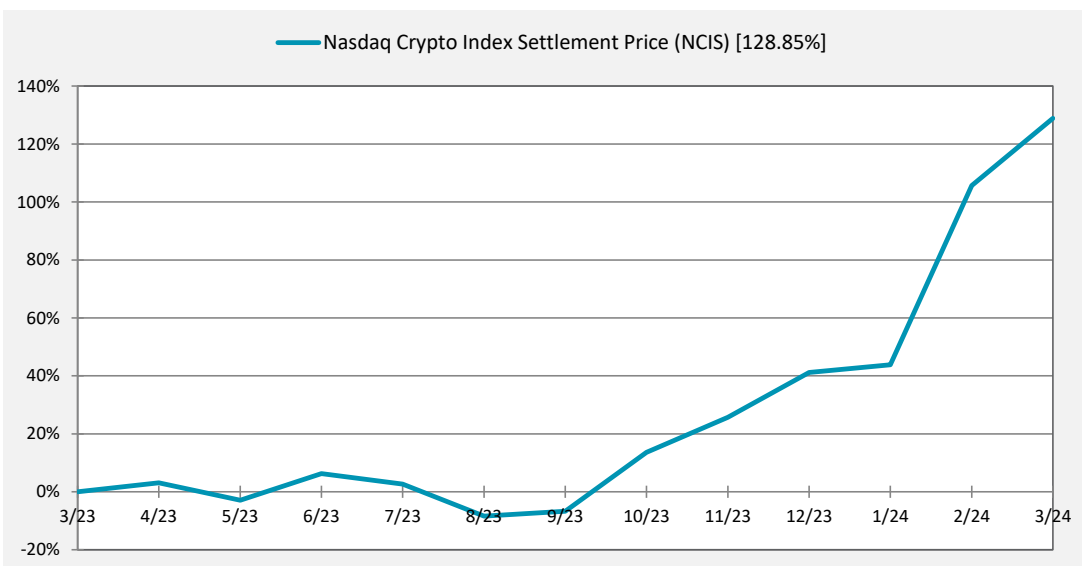


# Nasdaq Crypto Index Settlement Price

The Nasdaq Crypto Index Settlement Price (NCIS) is a daily closing value of the Nasdaq Crypto Index (NCI), which is designed to measure the performance of a significant portion of the digital asset market and to provide a benchmark for institutional investment in this new and emerging asset class. The Index is specifically designed to be dynamic in nature, broadly representative of the market, and readily trackable by investors.

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

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Constituents:** 8  
**Currency:** USD  
**History:** 06/01/2020  
**YTD Return:** 62.11%

## INDEX TICKERS

**Price Return:** NCIS  
**Total Return:**  
**Net Total Return:**

## TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
XBT	Bitcoin	71.20%
ETH	Ethereum	26.57%
LINK	Chainlink	0.64%
LTC	Litecoin	0.43%
ARB	Arbitrum	0.42%
UNI	Uniswap UNI	0.32%
DOT	Polkadot	0.24%
XLM	Stellar Lumens	0.17%

## PERFORMANCE(Price Version)

### ANNUAL

1 Year	128.85%
2 Year	-41.17%
3 Year	-8.01%

### CUMULATIVE

1 Year	128.85%
2 Year	34.64%
3 Year	23.85%

### CUMULATIVE ANNUALIZED

1 Year	128.85%
2 Year	16.03%
3 Year	7.39%

## ANNUALIZED VOLATILITY(Price Version)

### ANNUAL

1 Year	44.29%
2 Year	62.93%
3 Year	73.28%

### CUMULATIVE

1 Year	44.29%
2 Year	54.53%
3 Year	61.39%

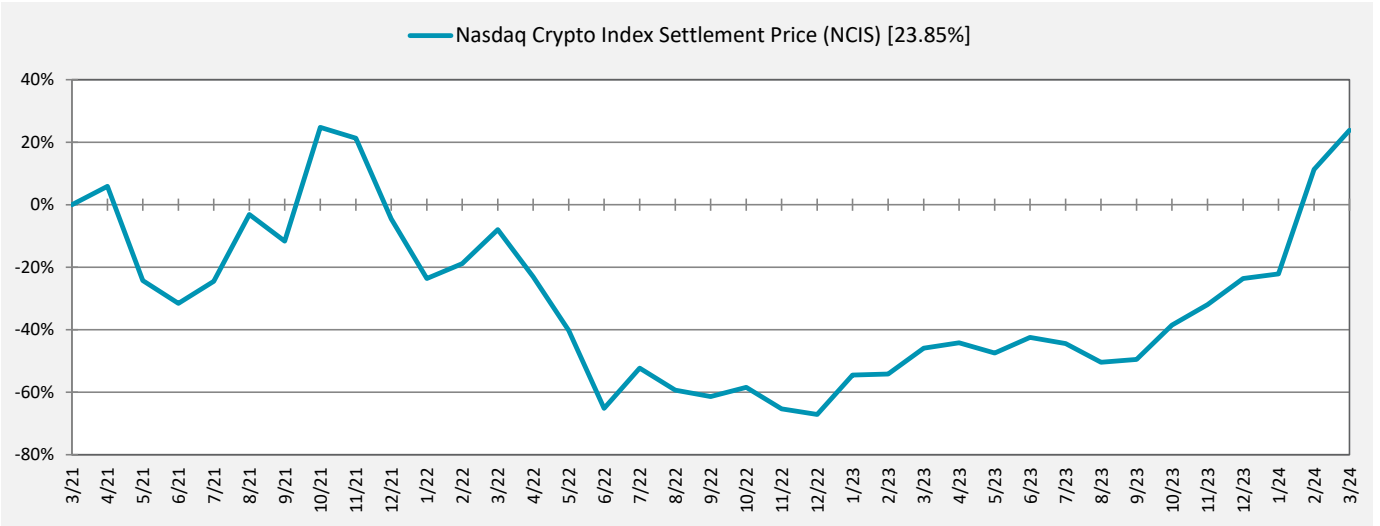
## PERFORMANCE(Price Version)

### CALENDER YEAR

2024	62.11%
2023	132.34%
2022	-65.56%
2021	102.13%
2020	203.43%

All Information as of 03/28/2024.

### 3-YEAR PERFORMANCE



## MONTHLY PERFORMANCE(Price Version)

Mar 2024	11.27%	Nov 2020	42.11%
Feb 2024	42.98%	Oct 2020	24.35%
Jan 2024	1.90%	Sep 2020	-11.28%
Dec 2023	12.28%	Aug 2020	8.82%
Nov 2023	10.69%	Jul 2020	28.71%
Oct 2023	21.72%	Jun 2020	-5.03%
Sep 2023	1.88%		
Aug 2023	-10.76%		
Jul 2023	-3.44%		
Jun 2023	9.46%		
May 2023	-5.81%		
Apr 2023	3.09%		
Mar 2023	18.02%		
Feb 2023	0.90%		
Jan 2023	38.22%		
Dec 2022	-5.12%		
Nov 2022	-16.58%		
Oct 2022	7.56%		
Sep 2022	-5.09%		
Aug 2022	-14.69%		
Jul 2022	37.01%		
Jun 2022	-41.74%		
May 2022	-22.31%		
Apr 2022	-16.37%		
Mar 2022	13.35%		
Feb 2022	6.20%		
Jan 2022	-19.97%		
Dec 2021	-21.26%		
Nov 2021	-2.79%		
Oct 2021	41.15%		
Sep 2021	-8.74%		
Aug 2021	28.35%		
Jul 2021	10.22%		
Jun 2021	-9.61%		
May 2021	-28.47%		
Apr 2021	5.88%		
Mar 2021	26.13%		
Feb 2021	36.04%		
Jan 2021	23.37%		
Dec 2020	45.50%		

All Information as of 03/28/2024.

## QUARTERLY PERFORMANCE(Price Version)

Q1 2024	62.11%
Q4 2023	51.29%
Q3 2023	-12.21%
Q2 2023	6.29%
Q1 2023	64.58%
Q4 2022	-14.87%
Q3 2022	10.94%
Q2 2022	-62.15%
Q1 2022	-3.66%
Q4 2021	8.04%
Q3 2021	29.09%
Q2 2021	-31.54%
Q1 2021	111.70%
Q4 2020	157.13%
Q3 2020	24.26%
Q2 2020	-5.03%

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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