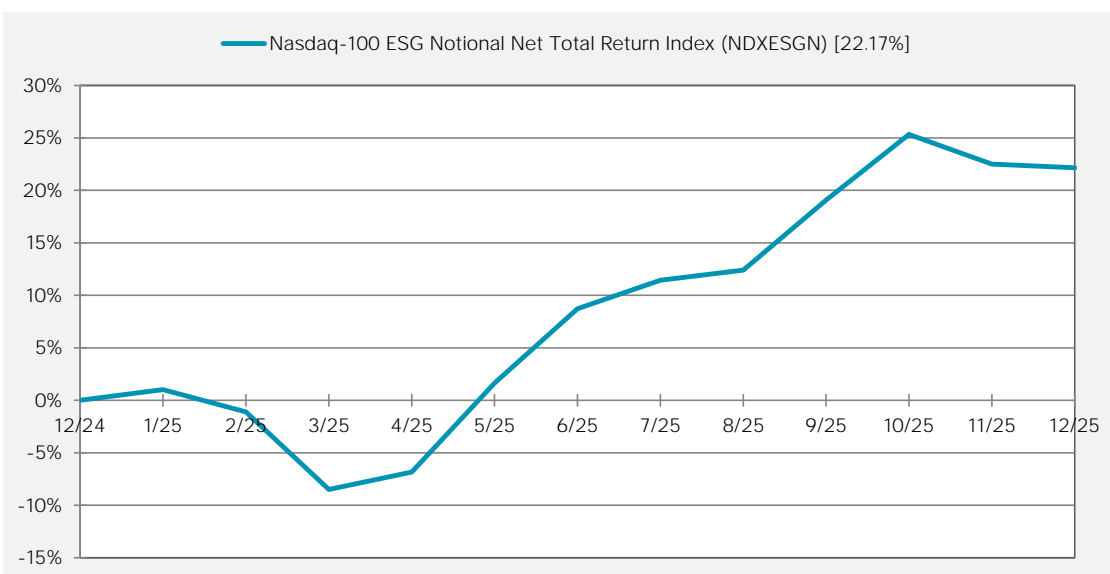


Nasdaq-100 ESG Notional Net Total Return Index

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.nasdaq.com/Index/Overview/NDXESG>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 91
Currency: USD
History: 06/21/2021
YTD Return: 22.17%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
NVDA	NVIDIA CORPORATION	11.18%
AAPL	APPLE INC.	8.91%
MSFT	MICROSOFT CORP	8.25%
AMZN	AMAZON.COM INC	5.16%
TSLA	TESLA INC.	3.77%
GOOGL	ALPHABET CL A CMN	3.26%
GOOG	ALPHABET CL C CAP	3.04%
AVGO	BROADCOM INC.	2.93%
NFLX	NETFLIX INC.	2.74%
META	META PLATFORMS INC.	2.66%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	66.12%	43
Telecommunications	3.99%	4
Health Care	5.01%	11
Financials	0.00%	0
Real Estate	0.11%	1
Consumer Discretionary	18.27%	15
Consumer Staples	2.25%	6
Industrials	2.38%	8
Basic Materials	1.64%	2
Energy	0.00%	0
Utilities	0.23%	1

PERFORMANCE(NTR Version)

ANNUAL	
1 Year	22.17%
2 Year	25.43%
3 Year	55.23%
4 Year	-31.72%
5 Year	30.29%
6 Year	44.39%
7 Year	42.23%
8 Year	0.32%
9 Year	32.86%

CUMULATIVE	
1 Year	22.17%
2 Year	53.24%
3 Year	137.88%
4 Year	62.43%
5 Year	111.63%
6 Year	205.58%
7 Year	334.62%
8 Year	336.03%
9 Year	479.32%

CUMULATIVE ANNUALIZED	
1 Year	22.17%
2 Year	23.79%
3 Year	33.49%
4 Year	12.89%
5 Year	16.18%
6 Year	20.46%
7 Year	23.36%
8 Year	20.21%
9 Year	21.55%

ANNUALIZED VOLATILITY(NTR Version)

ANNUAL	
1 Year	24.20%
2 Year	19.13%
3 Year	18.20%
4 Year	32.54%
5 Year	18.75%
6 Year	36.89%
7 Year	16.30%
8 Year	22.71%
9 Year	10.20%

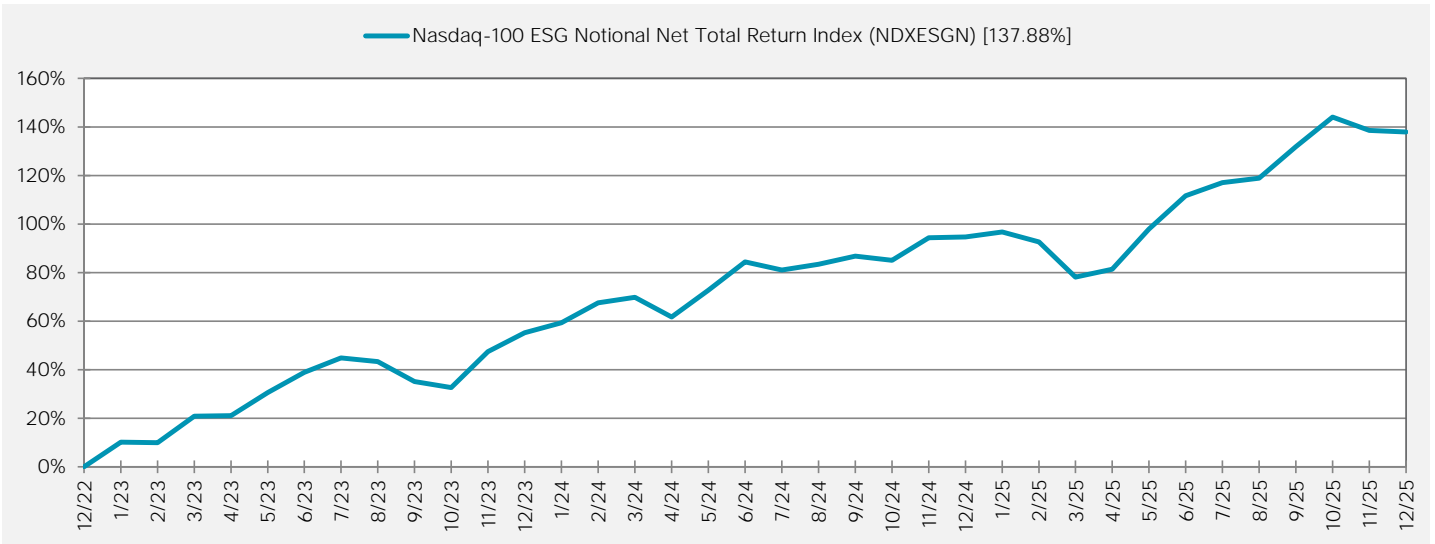
CUMULATIVE	
1 Year	24.20%
2 Year	21.78%
3 Year	20.66%
4 Year	24.23%
5 Year	23.23%
6 Year	26.02%
7 Year	24.86%
8 Year	24.60%
9 Year	23.44%

PERFORMANCE(NTR Version)

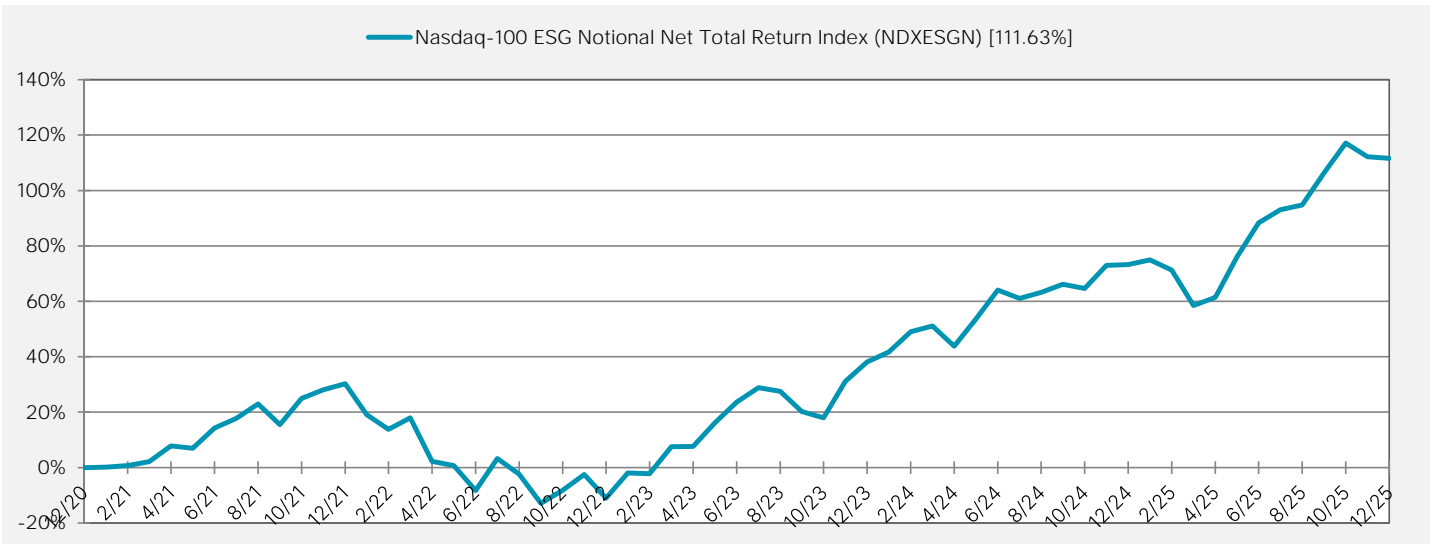
CALENDER YEAR	
2025	22.17%
2024	25.43%
2023	55.23%
2022	-31.72%
2021	30.29%
2020	44.39%
2019	42.23%
2018	0.32%
2017	32.86%
2016	11.41%

All Information as of 12/31/2025.

3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



MONTHLY PERFORMANCE(NTR Version)

Dec 2025	-0.28%
Nov 2025	-2.25%
Oct 2025	5.26%
Sep 2025	5.93%
Aug 2025	0.86%
Jul 2025	2.51%
Jun 2025	6.95%
May 2025	9.09%
Apr 2025	1.82%
Mar 2025	-7.47%
Feb 2025	-2.10%
Jan 2025	1.01%
Dec 2024	0.16%
Nov 2024	5.07%
Oct 2024	-0.95%
Sep 2024	1.81%
Aug 2024	1.36%
Jul 2024	-1.85%
Jun 2024	6.81%
May 2024	6.82%
Apr 2024	-4.78%
Mar 2024	1.37%
Feb 2024	5.17%
Jan 2024	2.61%
Dec 2023	5.31%
Nov 2023	11.13%
Oct 2023	-1.86%
Sep 2023	-5.74%
Aug 2023	-1.02%
Jul 2023	4.25%
Jun 2023	6.37%
May 2023	7.93%
Apr 2023	0.16%
Mar 2023	9.94%
Feb 2023	-0.26%
Jan 2023	10.19%
Dec 2022	-8.77%
Nov 2022	6.19%
Oct 2022	5.42%
Sep 2022	-10.74%

Aug 2022	-5.53%
Jul 2022	12.61%
Jun 2022	-8.97%
May 2022	-1.46%
Apr 2022	-13.32%
Mar 2022	3.70%
Feb 2022	-4.45%
Jan 2022	-8.62%
Dec 2021	1.71%
Nov 2021	2.49%
Oct 2021	8.18%
Sep 2021	-6.08%
Aug 2021	4.46%
Jul 2021	3.02%
Jun 2021	6.87%
May 2021	-0.83%
Apr 2021	5.57%
Mar 2021	1.44%
Feb 2021	0.56%
Jan 2021	0.14%
Dec 2020	5.17%
Nov 2020	11.15%
Oct 2020	-3.69%
Sep 2020	-5.30%
Aug 2020	10.33%
Jul 2020	6.30%
Jun 2020	5.95%
May 2020	6.70%
Apr 2020	14.15%
Mar 2020	-7.46%
Feb 2020	-5.82%
Jan 2020	2.67%
Dec 2019	4.05%
Nov 2019	4.18%
Oct 2019	4.11%
Sep 2019	1.31%
Aug 2019	-1.67%
Jul 2019	2.50%
Jun 2019	7.82%
May 2019	-8.01%

Apr 2019	5.66%
Mar 2019	4.15%
Feb 2019	3.95%
Jan 2019	8.79%
Dec 2018	-8.84%
Nov 2018	-0.08%
Oct 2018	-8.22%
Sep 2018	-0.14%
Aug 2018	6.05%
Jul 2018	3.14%
Jun 2018	0.39%
May 2018	5.41%
Apr 2018	0.44%
Mar 2018	-3.71%
Feb 2018	-1.35%
Jan 2018	8.83%
Dec 2017	0.75%
Nov 2017	1.84%
Oct 2017	4.78%
Sep 2017	0.27%
Aug 2017	2.15%
Jul 2017	4.42%
Jun 2017	-2.65%
May 2017	3.67%
Apr 2017	2.91%
Mar 2017	1.93%
Feb 2017	4.21%
Jan 2017	4.73%
Dec 2016	1.08%
Nov 2016	0.55%
Oct 2016	-1.31%
Sep 2016	2.21%
Aug 2016	1.10%
Jul 2016	7.47%
Jun 2016	-2.29%
May 2016	4.71%
Apr 2016	-3.82%
Mar 2016	1.63%

QUARTERLY PERFORMANCE(NTR Version)

Q4 2025	2.60%
Q3 2025	9.53%
Q2 2025	18.80%
Q1 2025	-8.49%
Q4 2024	4.23%
Q3 2024	1.28%
Q2 2024	8.63%
Q1 2024	9.38%
Q4 2023	14.86%
Q3 2023	-2.73%
Q2 2023	14.99%
Q1 2023	20.83%
Q4 2022	2.14%
Q3 2022	-5.04%
Q2 2022	-22.25%
Q1 2022	-9.46%
Q4 2021	12.78%
Q3 2021	1.07%
Q2 2021	11.89%
Q1 2021	2.16%
Q4 2020	12.59%
Q3 2020	11.07%
Q2 2020	29.04%
Q1 2020	-10.52%
Q4 2019	12.85%
Q3 2019	2.11%
Q2 2019	4.80%
Q1 2019	17.78%
Q4 2018	-16.40%
Q3 2018	9.22%
Q2 2018	6.28%
Q1 2018	3.37%
Q4 2017	7.51%
Q3 2017	6.96%
Q2 2017	3.86%
Q1 2017	11.24%
Q4 2016	0.30%
Q3 2016	11.06%
Q2 2016	-1.59%
Q1 2016	1.63%

All Information as of 12/31/2025.

All Information as of 12/31/2025.

Sources: Nasdaq Index Research, Bloomberg, FactSet.

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