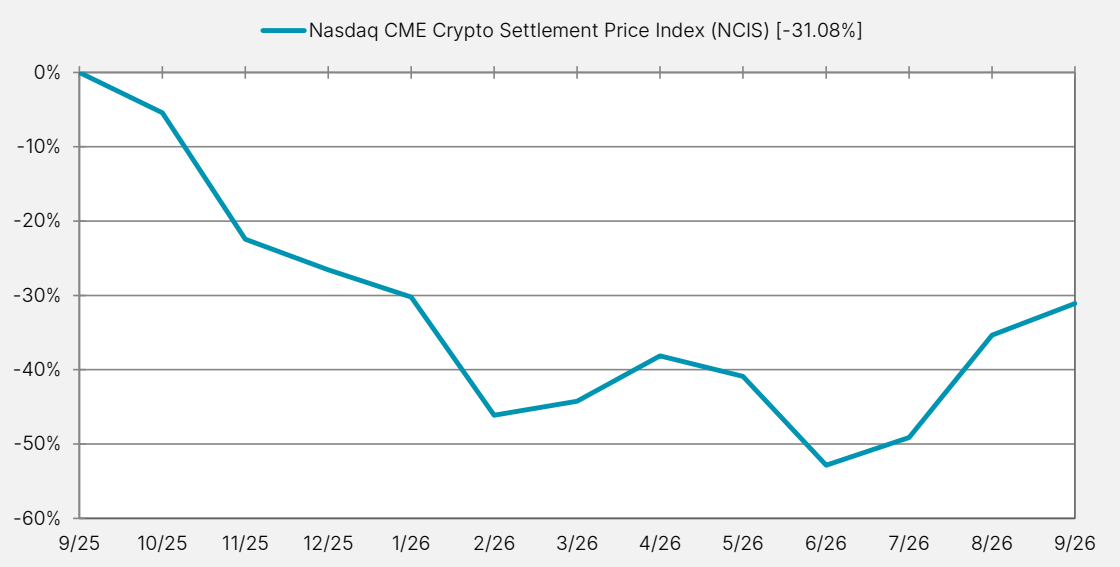
# Nasdaq CME Crypto Settlement Price Index

The Nasdaq CME Crypto Settlement Price Index (NCIS) is a daily closing value of the Nasdaq CME Crypto Index (NCI), which measures the performance of a basket of the most actively traded digital assets and is designed to serve as a benchmark for the digital asset market. 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.nasdaq.com/Index/Overview/NCIS

## 1-YEAR PERFORMANCE




## QUICK FACTS

**Constituents:** 9

**Currency:** USD

**History:** 06/01/2020

**YTD Return:** -6.18%

## INDEX TICKERS

**Price Return:** NCIS

**Total Return:**

**Net Total Return:**

## TOP 10 COMPONENTS BY WEIGHT

| TICKER | NAME | WEIGHT |
|---|---|---|
| BTC | Bitcoin | 73.72% |
| ETH | Ethereum | 11.99% |
| XRP | XRP | 5.21% |
| SOL | Solana | 4.02% |
| HYPE | Hyperliquid | 3.42% |
| ADA | Cardano | 0.52% |
| LINK | Chainlink | 0.50% |
| XLM | Stellar Lumens | 0.36% |
| BCH | Bitcoin Cash | 0.25% |

All Information as of 09/30/2026.

## PERFORMANCE(Price Version)

| ANNUAL | |
|---|---|
| 1 Year | -31.08% |
| 2 Year | 80.03% |
| 3 Year | 110.51% |
| 4 Year | 30.74% |
| 5 Year | -56.30% |
| 6 Year | 381.04% |

| CUMULATIVE | |
|---|---|
| 1 Year | -31.08% |
| 2 Year | 24.08% |
| 3 Year | 161.19% |
| 4 Year | 241.50% |
| 5 Year | 49.25% |
| 6 Year | 617.94% |

| CUMULATIVE ANNUALIZED | |
|---|---|
| 1 Year | -31.08% |
| 2 Year | 11.39% |
| 3 Year | 37.72% |
| 4 Year | 35.94% |
| 5 Year | 8.34% |
| 6 Year | 38.89% |

## ANNUALIZED VOLATILITY(Price Version)

| ANNUAL | |
|---|---|
| 1 Year | 49.10% |
| 2 Year | 47.27% |
| 3 Year | 52.43% |
| 4 Year | 46.55% |
| 5 Year | 67.65% |
| 6 Year | 74.08% |

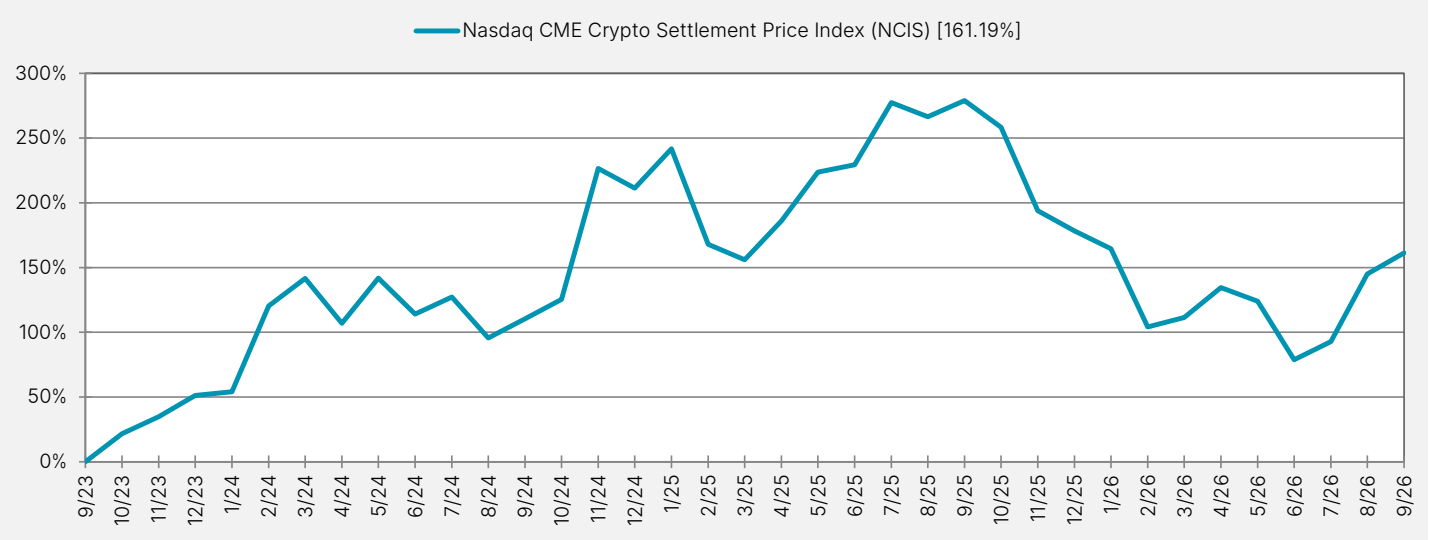
| CUMULATIVE | |
|---|---|
| 1 Year | 49.10% |
| 2 Year | 48.24% |
| 3 Year | 49.68% |
| 4 Year | 48.89% |
| 5 Year | 53.21% |
| 6 Year | 57.73% |

## PERFORMANCE(Price Version)

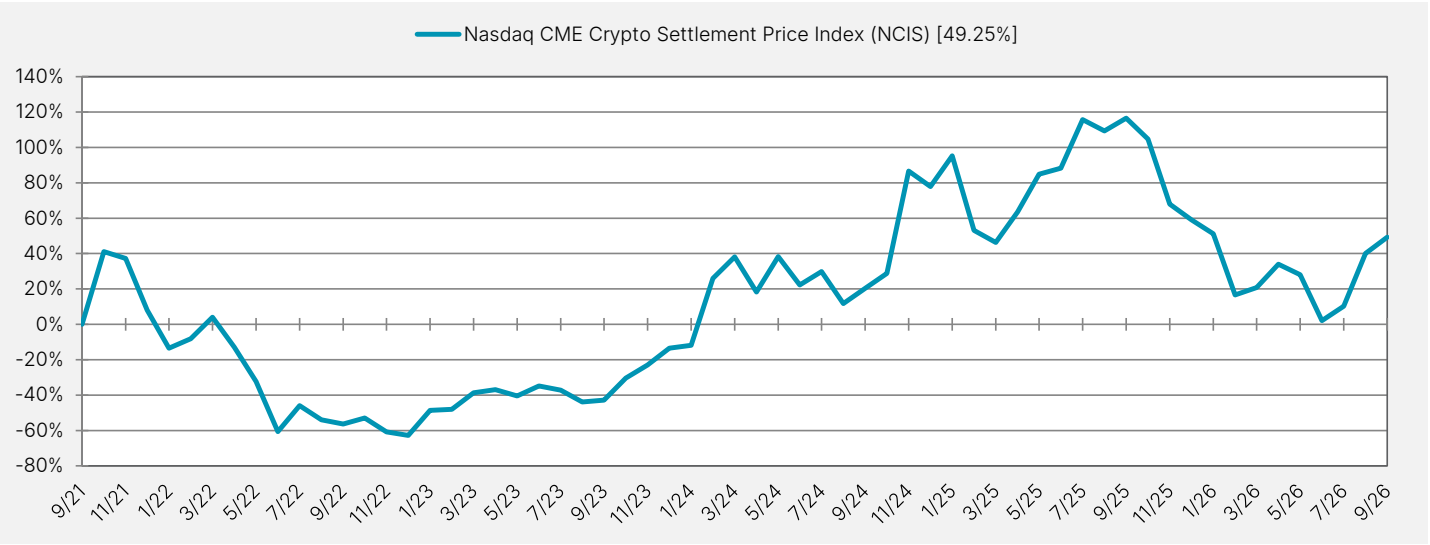
| CALENDER YEAR | |
|---|---|
| 2026 | -6.18% |
| 2025 | -10.56% |
| 2024 | 105.74% |
| 2023 | 132.34% |
| 2022 | -65.56% |
| 2021 | 102.13% |
| 2020 | 203.43% |

All Information as of 09/30/2026.

## 3-YEAR PERFORMANCE




## 5-YEAR PERFORMANCE




All Information as of 09/30/2026.

## MONTHLY PERFORMANCE(Price Version)

| | |
|---|---|
| Sep 2026 | 6.61% |
| Aug 2026 | 27.02% |
| Jul 2026 | 7.93% |
| Jun 2026 | -20.23% |
| May 2026 | -4.47% |
| Apr 2026 | 10.94% |
| Mar 2026 | 3.53% |
| Feb 2026 | -22.80% |
| Jan 2026 | -5.01% |
| Dec 2025 | -5.26% |
| Nov 2025 | -18.01% |
| Oct 2025 | -5.43% |
| Sep 2025 | 3.43% |
| Aug 2025 | -2.93% |
| Jul 2025 | 14.57% |
| Jun 2025 | 1.81% |
| May 2025 | 13.15% |
| Apr 2025 | 11.70% |
| Mar 2025 | -4.46% |
| Feb 2025 | -21.58% |
| Jan 2025 | 9.80% |
| Dec 2024 | -4.70% |
| Nov 2024 | 44.85% |
| Oct 2024 | 7.11% |
| Sep 2024 | 7.59% |
| Aug 2024 | -13.89% |
| Jul 2024 | 6.14% |
| Jun 2024 | -11.50% |
| May 2024 | 16.84% |
| Apr 2024 | -14.35% |
| Mar 2024 | 9.66% |
| Feb 2024 | 42.98% |
| Jan 2024 | 1.90% |
| Dec 2023 | 12.28% |
| Nov 2023 | 10.69% |
| Oct 2023 | 21.72% |
| 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% |
| Nov 2020 | 42.11% |
| Oct 2020 | 24.35% |
| Sep 2020 | -11.28% |
| Aug 2020 | 8.82% |
| Jul 2020 | 28.71% |
| Jun 2020 | -5.03% |

All Information as of 09/30/2026.

## QUARTERLY PERFORMANCE(Price Version)

| | |
|---|---|
| Q3 2026 | 46.16% |
| Q2 2026 | -15.46% |
| Q1 2026 | -24.07% |
| Q4 2025 | -26.54% |
| Q3 2025 | 15.03% |
| Q2 2025 | 28.67% |
| Q1 2025 | -17.73% |
| Q4 2024 | 47.86% |
| Q3 2024 | -1.66% |
| Q2 2024 | -11.43% |
| Q1 2024 | 59.77% |
| 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 09/30/2026.

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Sources: Nasdaq Index Research. Bloomberg. FactSet.

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